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QUARTERLY STATEMENT

As of June 30, 2016

of the Condition and Affairs of the

NATIONWIDE LIFE & ANNUITY INSURANCE COMPANY

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

Organized under the Laws of OHIO State of Domicile or Port of Entry OHIO Country of Domicile US

Incorporated/Organized..... February 9, 1981 Commenced Business..... May 6, 1981

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

Main Administrative Office ONE WEST NATIONWIDE BLVD...... COLUMBUS ..... OH ..... US 43215-2220 800-882-2822
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS ..... OH ..... US 43215-2220
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS ..... OH ..... US 43215-2220 800-882-2822
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address WWW.NATIONWIDE.COM

Statutory Statement Contact RONALD S. PORTER 614-249-1545
(Name) (Area Code) (Telephone Number) (Extension)
STATACCT@NATIONWIDE.COM 877-669-5908
(E-Mail Address) (Fax Number)

OFFICERS

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

OTHER

PAMELA ANN BIESECKER	SR VP - HEAD OF TAXATION	MICHAEL ALOYSIUS BOYD	SR VP-ENTERPRISE BRAND MRKT
JOHN LAUGHLIN CARTER	SR VP - NW RETIREMENT PLANS	TAMMY CRAIG	SR VP-CIO CL & AGENCY
RAE ANN DANKOVIC	SR VP - NFS LEGAL	TIMOTHY GERARD FROMMEYER	SR VP - CFO
DAVID LUTHER GIERTZ	SR VP - NF DISTRIB SALES	PETER ANTHONY GOLATO	SR VP - NW FINANCIAL NETWORK
HARRY HANSEN HALLOWELL	SR VP	ERIC SHAWN HENDERSON	SR VP - IND PRODUCTS & SOL
TIFFANIE J HIIBNER	SR VP-MARKT SERVIS	TERRI LYNN HILL	SR VP- PRES, NW GROWTH SOLS
MICHAEL CRAIG KELLER	EXEC VP - CHIEF INFO OFFICER	GALE VERDELL KING	EXEC VP - CHIEF ADMINISTATION OFF
JENNIFER BOYD MACKENZIE	SR VP- MARKETING NF	MARK ANGELO PIZZI	EXEC VP
STEVEN CHARLES POWER	SR VP- NFS FIN SOLN & SPT SVCS	SANDRA LYNN RICH	SR VP
MICHAEL ANTHONY RICHARDSON #	SR VP CIO NF SYSTEM	MICHAEL SCOTT SPANGLER	SR VP - INVEST MANAG GROUP
MARK RAYMOND THRESHER	EXEC VP		

DIRECTORS OR TRUSTEES

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

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

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

(Signature)	(Signature)	(Signature)
KIRT ALAN WALKER	ROBERT WILLIAM HORNER III	DAVID PATRICK LAPAUL
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO	VP & SECRETARY	SR VP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 3rd day of August 2016

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

NOTARIAL SEAL STATE OF OHIO

Consuela M. Clarke
Notary Public, State of Ohio
My Commission Expires 12-03-2020

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	8,260,197,900		8,260,197,900	7,218,519,621
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks			0	
3. Mortgage loans on real estate:				
3.1 First liens	1,963,460,226		1,963,460,226	1,404,796,388
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....13,318,687), cash equivalents ($..........0) and short-term investments ($.....419,057,860)	432,376,547		432,376,547	243,647,403
6. Contract loans (including $..........0 premium notes)	56,501,947	37,788	56,464,159	51,963,208
7. Derivatives	203,732,027		203,732,027	65,164,922
8. Other invested assets	93,562,993		93,562,993	70,470,006
9. Receivables for securities			0	
10. Securities lending reinvested collateral assets	38,034,672		38,034,672	58,532,807
11. Aggregate write-ins for invested assets	21,751,489	0	21,751,489	15,706,600
12. Subtotals, cash and invested assets (Lines 1 to 11)	11,069,617,801	37,788	11,069,580,013	9,128,800,955
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	102,795,301		102,795,301	88,070,330
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	12,225,577	9,808,594	2,416,983	2,305,921
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	30,375,107		30,375,107	32,322,826
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	3,468,061		3,468,061	3,028,133
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	4,505,364		4,505,364	727,248
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	70,024		70,024	81,359,042
18.2 Net deferred tax asset	94,909,369	94,909,369	0	
19. Guaranty funds receivable or on deposit	576,737		576,737	736,297
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	6,150,446		6,150,446	62,554,907
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	42,394,843	31,396,781	10,998,062	22,279,676
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	11,367,088,630	136,152,532	11,230,936,098	9,422,185,335
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,350,245,753		1,350,245,753	1,335,441,677
28. Total (Lines 26 and 27)	12,717,334,383	136,152,532	12,581,181,851	10,757,627,012

DETAILS OF WRITE-INS

1101. Other invested assets receivable	3,211,450		3,211,450	3,294,200
1102. Derivative collateral and receivables	18,540,039		18,540,039	12,412,400
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	21,751,489	0	21,751,489	15,706,600
2501. Accrued fees and other assets	11,049,096	51,034	10,998,062	22,279,676
2502. Deferred software costs	18,290,013	18,290,013	0	
2503. Disallowed interest maintenance reserve	13,055,734	13,055,734	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	42,394,843	31,396,781	10,998,062	22,279,676

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....9,366,015,543 less $..........0 included in Line 6.3 (including $.....2,347,458,394 Modco Reserve)	9,366,015,543	7,720,161,791
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	323,178	127,356
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	17,736,841	17,250,196
4. Contract claims:		
4.1 Life	29,357,132	25,299,163
4.2 Accident and health		
5. Policyholders' dividends $..........0 and coupons $..........0 due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $..........0 Modco)	1,045,841	1,079,247
6.2 Dividends not yet apportioned (including $..........0 Modco)		
6.3 Coupons and similar benefits (including $..........0 Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums	1,813,880	1,675,223
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $.....783 assumed and $.....12,689,714 ceded	12,690,497	8,148,972
9.4 Interest Maintenance Reserve		
10. Commissions to agents due or accrued - life and annuity contracts $.....3,443,309, accident and health $..........0 and deposit-type contract funds $..........0	3,443,309	5,289,079
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	2,198,692	2,153,335
13. Transfers to Separate Accounts due or accrued (net) (including $.....(128,182,517) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(127,936,814)	(121,490,208)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,932,278	2,688,398
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	82,544	71,586
17. Amounts withheld or retained by company as agent or trustee	3,469,511	3,562,146
18. Amounts held for agents' account, including $.....51,065 agents' credit balances	51,065	51,045
19. Remittances and items not allocated	19,978,618	27,981,019
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $..........0 and interest thereon $..........0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	64,778,071	58,610,986
24.02 Reinsurance in unauthorized and certified ($..........0) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	846,776,950	802,342,722
24.04 Payable to parent, subsidiaries and affiliates	2,586,707	15,493,060
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	50,338	
24.09 Payable for securities	214,486,274	55,981,498
24.10 Payable for securities lending	38,020,239	58,523,581
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	2,054,882	2,138,480
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	10,501,955,576	8,687,138,675
27. From Separate Accounts statement	1,350,245,753	1,335,441,677
28. Total liabilities (Lines 26 and 27)	11,852,201,329	10,022,580,352
29. Common capital stock	2,640,000	2,640,000
30. Preferred capital stock		
31. Aggregate write-ins for other-than-special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	1,320,624,500	1,275,624,500
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	(594,283,978)	(543,217,840)
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $..........0)		
36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	726,340,522	732,406,660
38. Totals of Lines 29, 30 and 37	728,980,522	735,046,660
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,581,181,851	10,757,627,012

DETAILS OF WRITE-INS

2501. Reserve for escheat funds	2,029,882	2,138,480
2502. Reserve for litigation	25,000	
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	2,054,882	2,138,480
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,923,839,040	819,879,141	3,314,855,057
2. Considerations for supplementary contracts with life contingencies	912,923	304,226	1,105,968
3. Net investment income	210,058,180	142,128,066	309,605,582
4. Amortization of Interest Maintenance Reserve (IMR)	(659,584)	344,794	460,219
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	22,401,824	22,181,136	41,235,134
7. Reserve adjustments on reinsurance ceded	(105,350,997)	(138,348,466)	(249,644,060)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	34,554,475	33,892,051	66,138,958
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	38,003,484	16,887,212	63,877,844
9. Totals (Lines 1 to 8.3)	2,123,759,345	897,268,160	3,547,634,702
10. Death benefits	30,309,468	24,944,162	48,414,749
11. Matured endowments (excluding guaranteed annual pure endowments)	3,534	5,300	5,300
12. Annuity benefits	19,312,038	8,607,389	16,961,771
13. Disability benefits and benefits under accident and health contracts	112,340	53,149	122,231
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	78,800,174	71,138,408	144,902,815
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	697,130	799,616	1,530,690
18. Payments on supplementary contracts with life contingencies	715,862	722,955	1,389,719
19. Increase in aggregate reserves for life and accident and health contracts	1,644,282,014	618,932,416	2,722,243,380
20. Totals (Lines 10 to 19)	1,774,232,560	725,203,395	2,935,570,655
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	258,354,664	135,961,645	466,226,232
22. Commissions and expense allowances on reinsurance assumed	4,948	6,146	11,477
23. General insurance expenses	114,756,231	92,130,486	204,689,811
24. Insurance taxes, licenses and fees, excluding federal income taxes	14,898,037	14,259,477	27,294,182
25. Increase in loading on deferred and uncollected premiums	(867,738)	(306,483)	1,547,988
26. Net transfers to or (from) Separate Accounts net of reinsurance	24,967,042	10,224,650	44,442,029
27. Aggregate write-ins for deductions	20,311,393	18,428,280	38,673,217
28. Totals (Lines 20 to 27)	2,206,657,137	995,907,596	3,718,455,591
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(82,897,792)	(98,639,436)	(170,820,889)
30. Dividends to policyholders	365,928	458,351	896,135
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(83,263,720)	(99,097,787)	(171,717,024)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	6,532	(446,809)	(77,250,101)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(83,270,252)	(98,650,978)	(94,466,923)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....5,910,815 (excluding taxes of $.....(6,776,800) transferred to the IMR)	(14,704,447)	6,318,382	(4,985,212)
35. Net income (Line 33 plus Line 34)	(97,974,699)	(92,332,596)	(99,452,135)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	735,046,660	690,622,571	690,622,571
37. Net income (Line 35)	(97,974,699)	(92,332,596)	(99,452,135)
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....26,178,764	50,694,583	(6,923,527)	(31,514,717)
39. Change in net unrealized foreign exchange capital gain (loss)	(1,226,800)	2,292,100	2,204,791
40. Change in net deferred income tax	42,400,662	37,030,787	(4,842,135)
41. Change in nonadmitted assets	(32,016,531)	(45,656,142)	(23,272,629)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(6,167,085)	(5,588,523)	(5,749,566)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	45,000,000		220,000,000
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(6,776,268)	(6,474,759)	(12,949,520)
54. Net change in capital and surplus (Lines 37 through 53)	(6,066,138)	(117,652,660)	44,424,089
55. Capital and surplus as of statement date (Lines 36 + 54)	728,980,522	572,969,911	735,046,660

DETAILS OF WRITE-INS

08.301.	Miscellaneous income	38,003,484	16,887,212	63,877,844
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	38,003,484	16,887,212	63,877,844
2701.	Net investment earnings on funds withheld by ceding company	20,311,393	18,428,280	38,673,217
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	20,311,393	18,428,280	38,673,217
5301.	Adjustment to initial reinsurance, commission and expense allowance	(6,776,268)	(6,474,759)	(12,949,520)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(6,776,268)	(6,474,759)	(12,949,520)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	1,926,388,085	811,496,944	3,303,018,241
2.	Net investment income	197,898,961	139,548,620	292,519,357
3.	Miscellaneous income	94,980,167	72,949,518	171,236,474
4.	Total (Lines 1 through 3)	2,219,267,213	1,023,995,082	3,766,774,072
5.	Benefit and loss related payments	225,374,417	240,812,470	453,978,752
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	31,413,648	17,732,621	62,371,471
7.	Commissions, expenses paid and aggregate write-ins for deductions	413,520,746	263,706,934	733,916,690
8.	Dividends paid to policyholders	399,334	447,060	843,262
9.	Federal and foreign income taxes paid (recovered) net of $.....1,215,772 tax on capital gains (losses)	(82,148,471)	(69,317,162)	(67,431,314)
10.	Total (Lines 5 through 9)	588,559,674	453,381,923	1,183,678,861
11.	Net cash from operations (Line 4 minus Line 10)	1,630,707,539	570,613,159	2,583,095,211
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	193,125,986	341,992,484	507,100,114
	12.2 Stocks			
	12.3 Mortgage loans	67,295,339	57,678,767	105,703,581
	12.4 Real estate			
	12.5 Other invested assets	129,194	44,993	10,044,994
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,218,993		
	12.7 Miscellaneous proceeds	179,002,911	30,720,877	32,820,214
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	440,772,423	430,437,121	655,668,903
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,267,403,233	749,275,394	2,449,081,519
	13.2 Stocks			
	13.3 Mortgage loans	628,249,652	311,095,000	815,977,884
	13.4 Real estate			
	13.5 Other invested assets	22,034,714	7,236,112	11,030,259
	13.6 Miscellaneous applications	67,193,176	20,092,882	105,731,289
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,984,880,775	1,087,699,388	3,381,820,951
14.	Net increase or (decrease) in contract loans and premium notes	4,509,581	4,367,045	9,271,614
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,548,617,933)	(661,629,312)	(2,735,423,662)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock	45,000,000		220,000,000
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	486,645	(68,444)	(240,700)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	61,152,893	67,544,514	51,794,805
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	106,639,538	67,476,070	271,554,105
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	188,729,144	(23,540,083)	119,225,654
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	243,647,403	124,421,749	124,421,749
	19.2 End of period (Line 18 plus Line 19.1)	432,376,547	100,881,666	243,647,403

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

20.0001	Exchange of bond investment to bond investment	18,649,575		159,417,952
20.0002	Capitalized interest on bonds	17,245		92,324
20.0003	Capitalized interest on mortgage loans	256,988		13,795

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	546,762,455	542,576,662	1,108,160,789
3. Ordinary individual annuities	1,501,820,016	393,820,016	2,449,752,179
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	281,962	1,353,481	1,811,586
7. A&H - group		25	
8. A&H - credit (group and individual)			
9. A&H - other	703,097	224,261	582,068
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	2,049,567,530	937,974,445	3,560,306,622
12. Deposit-type contracts			
13. Total	2,049,567,530	937,974,445	3,560,306,622

DETAILS OF WRITE-INS

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

NOTES TO THE FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

Olentangy Reinsurance, LLC (Olentangy), a Vermont domiciled special purpose financial insurance company and subsidiary of the Company, has been granted a permitted practice from the State of Vermont that increased the subsidiary's valuation by $56,000,000 as of June 30, 2016 and December 31, 2015.

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

		State of Domicile	Current year to date 2016	Prior year ended 2015
	Net Income			
(1)	Nationwide Life and Annuity Insurance Company state basis (Page 4, Line 35, Columns 1 & 3)	OH	$ (97,974,699)	$ (99,452,135)
(2)	State prescribed practices that increase/(decrease) NAIC SAP	OH	-	-
(3)	State permitted practices that increase/(decrease) NAIC SAP	OH	-	-
(4)	Net Income, NAIC SAP (1-2-3=4)		$ (97,974,699)	$ (99,452,135)
	Surplus			
(5)	Nationwide Life and Annuity Insurance Company state basis (Page 3, Line 38, Columns 1 & 2)	OH	$ 728,980,522	$ 735,046,660
(6)	State prescribed practices that increase/(decrease) NAIC SAP	OH	-	-
(7)	State permitted practices that increase/(decrease) NAIC SAP			
	NONE	OH	-	-
	Subsidiary valuation - Olentangy	VT	56,000,000	56,000,000
(8)	Statutory Capital and Surplus, NAIC SAP (5-6-7=8)		$ 672,980,522	$ 679,046,660

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

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

No significant changes from prior year end.

C. Accounting Policies

No significant changes from prior year end.

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

D. Going Concern

Not applicable.

Note 2 - Accounting Changes and Corrections of Errors

No significant changes from prior year end.

Note 3 - Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A. Mortgage Loans

No significant changes from prior year end.

B. Troubled Debt Restructuring

No significant changes from prior year end.

C. Reverse Mortgages

Not applicable.

D. Loan-Backed Securities

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

NOTES TO THE FINANCIAL STATEMENTS

2. Not applicable.

3. Not applicable.

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

   a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$ (425,069)
2.	12 Months or Longer	$ (9,057,166)

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

1.	Less than 12 Months	$ 31,095,388
2.	12 Months or Longer	$ 58,652,084

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

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

E. Repurchase Agreements and Securities Lending Transactions

No significant changes from prior year-end.

3. Collateral Received

   b. The fair value of that collateral and of the portion of that collateral that the Company has sold or repledged was $38,034,672 as of June 30, 2016.

F. Real Estate

Not applicable.

G. Low-Income Housing Tax Credits

Not applicable.

H. Restricted Assets

No significant changes from prior year end.

I. Working Capital Finance Investments

Not applicable.

J. Offsetting and Netting of Assets and Liabilities

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

K. Structured Notes

No significant changes from prior year end.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant changes from prior year end.

Note 7 - Investment Income

No significant changes from prior year end.

Note 8 - Derivative Instruments

No significant changes from prior year end.

Note 9 - Income Taxes

No significant changes from prior year end.

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

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

On May 16, 2016, the Company received a capital contribution of $45,000,000 from Nationwide Life Insurance Company.

Note 11 - Debt

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

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

No significant changes from prior year end.

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

No significant changes from prior year end.

Note 14 – Liabilities, Contingencies and Assessments

A-E. No significant changes from prior year end.

F. All Other Contingencies

Legal and Regulatory Matters

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

The various businesses conducted by the Company are subject to oversight by numerous federal and state regulatory entities, including but not limited to the U.S. Securities and Exchange Commission, the Financial Industry Regulatory Authority, the Department of Labor (DOL), the Internal Revenue Service, and state insurance authorities. Such regulatory entities may, in the normal course, be engaged in general or targeted inquiries, examinations and investigations of the Company and/or its affiliates. The financial services industry has been the subject of increasing scrutiny in connection with a broad spectrum of regulatory issues; with respect to all such scrutiny directed at the Company and/or its affiliates, the Company is cooperating with regulators. The Company will cooperate with Nationwide Mutual Insurance Company (NMIC) insofar as any inquiry, examination or investigation encompasses NMIC's operations. In addition, recent regulatory rulings, including the DOL fiduciary rule, may impact the Company's business and operations, and certain estimates and assumptions used by the Company in determining amounts presented in the financial statements and accompanying notes. Actual results could differ significantly from those estimates.

Tax Matters

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

Indemnifications

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

Note 15 – Leases

No significant changes from prior year end.

Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk

No significant changes from prior year end.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfers and Servicing of Financial Assets

No significant changes from prior year end.

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

4. There were no assets securitized during the period.

C. Wash Sales

Not applicable.

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

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

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

Not applicable.

Note 20 – Fair Value Measurements

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

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

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

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

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

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

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

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

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

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

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

The following table summarizes assets held at fair value as of June 30, 2016:

	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
Industrial and miscellaneous	$ -	$ -	$ 1,004,276	$ 1,004,276
Total Bonds	$ -	$ -	$ 1,004,276	$ 1,004,276
Separate account assets[1]	1,350,245,753	-	-	1,350,245,753
Derivative assets	-	-	187,188,527	187,188,527
Total Assets at Fair Value	$ 1,350,245,753	$ -	$ 188,192,803	$ 1,538,438,556

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

The following table presents the rollforward of Level 3 assets held at fair value during the period ended June 30, 2016:

	Beginning Balance at 3/31/2016	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2016
Assets at Fair Value										
Industrial and miscellaneous	$28,876	$2,838,611	$(28,876)	$-	$(1,817,531)	$-	$-	$(16,810)	$6	$1,004,276
Total Bonds	$28,876	$2,838,611	$(28,876)	$-	$(1,817,531)	$-	$-	$(16,810)	$6	$1,004,276
Derivative assets	$116,790,369	$-	$-	$(5,239,315)	$42,755,206	$32,882,267	$-	$-	$-	$187,188,527
Total Assets at Fair Value	$116,819,245	$2,838,611	$(28,876)	$(5,239,315)	$40,937,675	$32,882,267	$-	$(16,810)	$6	$188,192,803

NOTES TO THE FINANCIAL STATEMENTS

B. & C. The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value as of June 30, 2016:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$8,827,445,920	$8,259,193,624	$61,227,306	$8,521,623,141	$244,595,473	$-
Mortgage loans, net of allowance	2,002,743,596	1,963,460,226	-	-	2,002,743,596	-
Short-term investments	419,057,860	419,057,860	-	419,057,860	-	-
Derivative assets	19,987,150	16,543,500	-	19,987,150	-	-
Policy loans[1]	56,464,159	56,464,159	-	-	56,464,159	-
Securities lending collateral assets	38,034,672	38,034,672	38,034,672	-	-	-
Total Assets	$11,363,733,357	$10,752,754,041	$99,261,978	$8,960,668,151	$2,303,803,228	$-
Liabilities						
Derivative liabilities	$2,011,155	$50,338	$-	$2,011,155	$-	$-
Investment Contracts	6,905,495,036	6,333,296,424	-	-	6,905,495,036	-
Total Liabilities	$6,907,506,191	$6,333,346,762	$-	$2,011,155	$6,905,495,036	$-

1 Includes nonadmitted amounts

D. Not Practicable to Estimate Fair Value

Not applicable.

Note 21 - Other Items

No significant changes from prior year end.

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through August 10, 2016 for the statutory statement issued on August 12, 2016.

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

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through August 10, 2016 for the statutory statement issued on August 12, 2016.

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

Note 23 - Reinsurance

No significant changes from prior year end.

Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

E. Risk Sharing Provisions of the Affordable Care Act

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

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 - Intercompany Pooling Arrangements

Not applicable.

Note 27 - Structured Settlements

Not applicable.

Note 28 - Health Care Receivables

Not applicable.

Note 29 – Participating Policies

No significant changes from prior year end.

Note 30 - Premium Deficiency Reserves

No significant changes from prior year end.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant changes from prior year end.

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

No significant changes from prior year end.

NOTES TO THE FINANCIAL STATEMENTS

Note 33 - Premium and Annuity Considerations Deferred and Uncollected

No significant changes from prior year end.

Note 34 – Separate Accounts

No significant changes from prior year end.

Note 35 – Loss/Claim Adjustment Expenses

No significant changes from prior year end.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2011

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2011

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/02/2013

6.4 By what department or departments?
OH

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
The No-Retaliation Policy has been updated in regards to reporting possible violations of state and federal law or regulation to any governmental agency or entity or making disclosures protected under state or federal whistleblower laws or regulation.

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 6,124,478

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 32,505,516

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	0	0
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	22,150,000	32,779,351
14.26	All Other	61,818,833	75,733,436
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 83,968,833	$ 108,512,787
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 38,034,672

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 38,034,672

16.3 Total payable for securities lending reported on the liability page: $ 38,020,239

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

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

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

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$1,963,460,226
1.14	Total mortgages in good standing	$1,963,460,226
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$1,963,460,226
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$0

2. Operating Percentages:

2.1	A&H loss percent	412.6
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	3.2

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

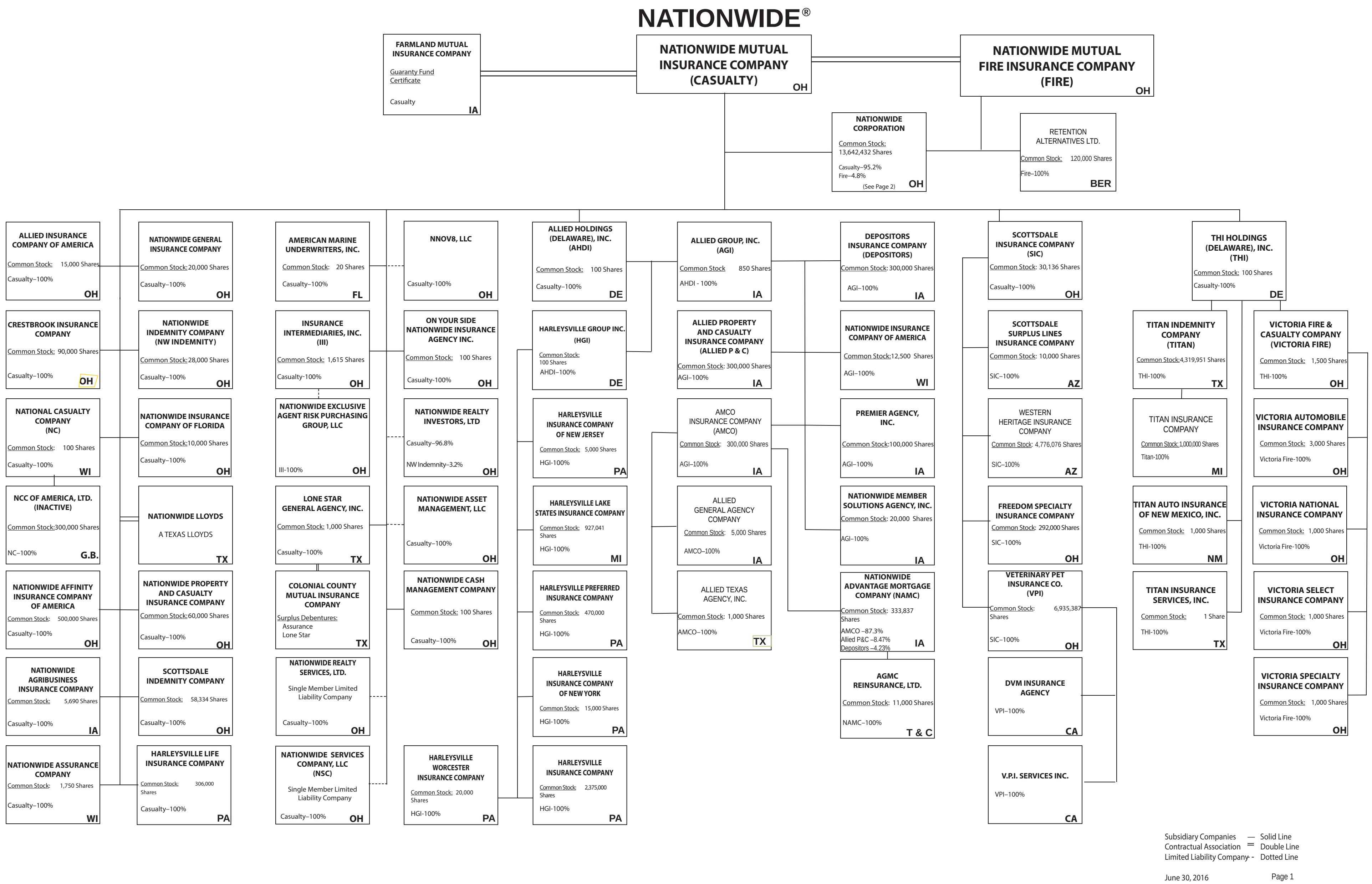
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

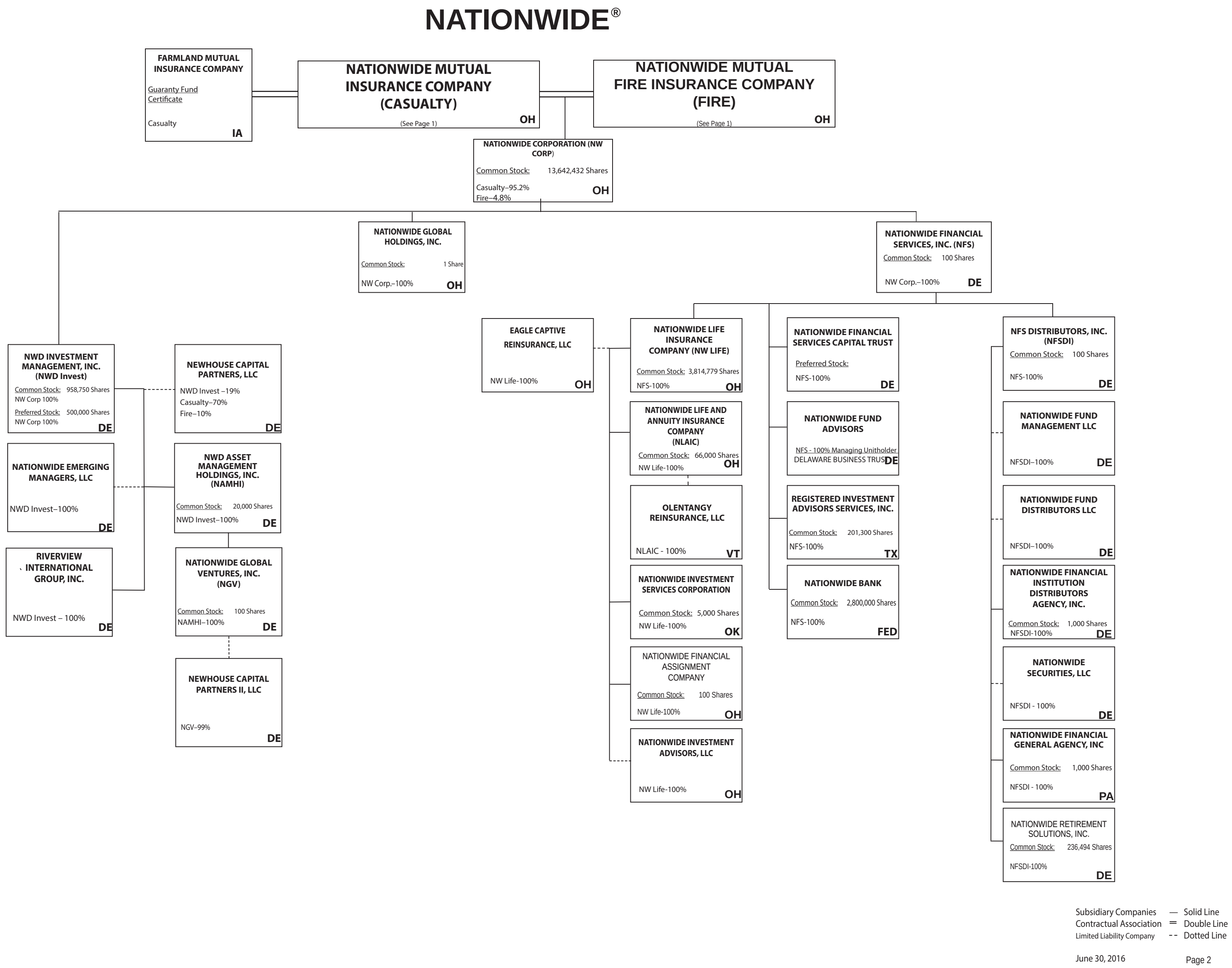
		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	4,551,120		5,978	15,470,198	20,027,296	
2.	Alaska AK	L	430,883			100,000	530,883	
3.	Arizona AZ	L	9,632,808	72,165	2,797	66,549,507	76,257,277	
4.	Arkansas AR	L	2,910,830	276,015	2,028	8,249,124	11,437,997	
5.	California CA	L	83,779,853	1,058,002		242,747,046	327,584,901	
6.	Colorado CO	L	6,615,304	45,672	17,508	30,733,382	37,411,866	
7.	Connecticut CT	L	11,495,407		4,990	6,900,941	18,401,338	
8.	Delaware DE	L	5,506,006		1,446	3,140,033	8,647,485	
9.	District of Columbia DC	L	801,156			285,505	1,086,661	
10.	Florida FL	L	30,684,650	133,378	5,334	116,018,246	146,841,608	
11.	Georgia GA	L	15,064,198	8,810	18,055	51,887,435	66,978,498	
12.	Hawaii HI	L	3,452,641			16,874,501	20,327,142	
13.	Idaho ID	L	699,624		5,239	12,914,866	13,619,729	
14.	Illinois IL	L	21,002,224	513,257	16,168	72,650,215	94,181,864	
15.	Indiana IN	L	6,862,750		732	40,781,071	47,644,553	
16.	Iowa IA	L	2,677,145		3,619	3,018,863	5,699,627	
17.	Kansas KS	L	3,306,657	366,633	4,185	22,454,299	26,131,774	
18.	Kentucky KY	L	5,098,231	55,179	4,608	26,702,351	31,860,369	
19.	Louisiana LA	L	3,613,882		6,634	17,351,479	20,971,995	
20.	Maine ME	L	635,204			3,917,078	4,552,282	
21.	Maryland MD	L	16,419,112		21,941	28,006,256	44,447,309	
22.	Massachusetts MA	L	8,935,492		12,717	30,563,604	39,511,813	
23.	Michigan MI	L	29,297,811	11,557	23,568	87,334,868	116,667,804	
24.	Minnesota MN	L	10,501,525		2,544	3,775,438	14,279,507	
25.	Mississippi MS	L	2,290,979		1,326	7,003,711	9,296,016	
26.	Missouri MO	L	7,279,882	87,637	12,497	12,440,545	19,820,561	
27.	Montana MT	L	632,553			5,533,849	6,166,402	
28.	Nebraska NE	L	1,782,481		1,122	25,356,831	27,140,434	
29.	Nevada NV	L	11,134,618	157,882	4,038	7,168,475	18,465,013	
30.	New Hampshire NH	L	838,059		434	6,775,699	7,614,192	
31.	New Jersey NJ	L	27,229,480		6,701	23,041,370	50,277,551	
32.	New Mexico NM	L	911,262		3,988	6,113,956	7,029,206	
33.	New York NY	N	389,208			9,309,369	9,698,577	
34.	North Carolina NC	L	32,804,114	110,545	48,937	77,472,298	110,435,894	
35.	North Dakota ND	L	929,435		202	6,668,710	7,598,347	
36.	Ohio OH	L	28,804,296	284,789	234,952	82,198,222	111,522,259	
37.	Oklahoma OK	L	1,825,295		2,296	13,252,217	15,079,808	
38.	Oregon OR	L	3,651,601		1,800	7,149,910	10,803,311	
39.	Pennsylvania PA	L	32,564,393	72,742	63,099	34,421,690	67,121,924	
40.	Rhode Island RI	L	1,922,190		1,765	2,302,266	4,226,221	
41.	South Carolina SC	L	6,111,339	31,178	22,874	24,867,513	31,032,904	
42.	South Dakota SD	L	1,443,541		399	1,773,435	3,217,375	
43.	Tennessee TN	L	10,834,068		15,688	38,744,731	49,594,487	
44.	Texas TX	L	41,144,426	23,957	62,798	98,027,104	139,258,285	
45.	Utah UT	L	10,022,582		6,260	10,979,495	21,008,337	
46.	Vermont VT	L	456,231		2,184	1,067,084	1,525,499	
47.	Virginia VA	L	20,563,555	144,028	24,464	41,324,553	62,056,600	
48.	Washington WA	L	10,302,075	20,456	9,505	11,651,166	21,983,202	
49.	West Virginia WV	L	3,476,755		5,123	9,612,293	13,094,171	
50.	Wisconsin WI	L	4,928,451		9,881	22,481,030	27,419,362	
51.	Wyoming WY	L	455,363		676	2,658,401	3,114,440	
52.	American Samoa AS	N	4,258				4,258	
53.	Guam GU	N					0	
54.	Puerto Rico PR	N	11,907			769,501	781,408	
55.	US Virgin Islands VI	N	46,192				46,192	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N	18,889				18,889	
58.	Aggregate Other Alien OT	XXX	56,025	36,367	0	0	92,392	0
59.	Subtotal	(a) 50	548,840,016	3,510,249	703,100	1,498,591,730	2,051,645,095	0
90.	Reporting entity contributions for employee benefit plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	272,287				272,287	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	139,503				139,503	
94.	Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	549,251,806	3,510,249	703,100	1,498,591,730	2,052,056,885	0
96.	Plus Reinsurance Assumed	XXX	1,754				1,754	
97.	Totals (All Business)	XXX	549,253,560	3,510,249	703,100	1,498,591,730	2,052,058,639	0
98.	Less Reinsurance Ceded	XXX	99,481,381	4,227		25,188,147	124,673,755	
99.	Totals (All Business) less Reinsurance Ceded	XXX	449,772,179	3,506,022	703,100	1,473,403,583	1,927,384,884	0
	DETAILS OF WRITE-INS							
58001.	Foreign - other	XXX	56,025	36,367			92,392	
58002.		XXX					0	
58003.		XXX					0	
58998.	Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	56,025	36,367	0	0	92,392	0
9401.		XXX					0	
9402.		XXX					0	
9403.		XXX					0	
9498.	Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

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



(Casualty/Fire subsidiaries)



(Nationwide Corp. subsidiaries)

NATIONWIDE INSURANCE COMPANIES

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Public Traded (U.S. or International)	8 Name of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
0140	Nationwide		31-1486309	4595018		0	10 W. Nationwide, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4810074		0	1000 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4594954		0	101 N Twentieth St, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4869474		0	1015 Long Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4810047		0	1050 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4810038		0	1125 Rail Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1733036	4594963		0	120 Acre Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	95.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		26-2451988	4288132		0	1492 Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4810083		0	155 Rivulon Boulevard, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4960960		0	245 Parks Edge Place, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4810092		0	275 Rivulon Boulevard, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590835		0	400 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591140		0	425 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4595009		0	44 Chestnut, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4890843		0	75 Rivulon Boulevard, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590497		0	775 Yard Street Restaurant, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590750		0	775 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4810104		0	780 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4671583		0	795 Rail Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590602		0	800 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4671499		0	800 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4671789		0	800 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590778		0	805 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4890834		0	808 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4869465		0	820 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	5012286		0	828 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4890759		0	840 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590611		0	845 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590787		0	850 Goodale Blvd., LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4903921		0	860 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4903912		0	880 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4869438		0	895 W. Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4810029		0	975 Rail Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1680808	4594833		0	AD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	60.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1580283	4590992		0	ADTV, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		52-2227314	4287247		0	AGMC Reinsurance, Ltd	TCA	IA	Nationwide Advantage Mortgage Company	ownership	100.000	Nationwide Mutual Insurance Company	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Public Traded (U.S. or International)	8 Name of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0140	Nationwide		42-1011300	4287229		0	ALLIED General Agency Company	IA	IA	AMCO Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		42-0958655	1677548		0	ALLIED Group, Inc.	IA	IA	Allied Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4628790	4613462		0	Allied Holdings (Delaware), Inc.	DE	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10127	27-0114983	4288169		0	ALLIED Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42579	42-1201931	4287144		0	ALLIED Property and Casualty Insurance Company	IA	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		42-1527863	4287238		0	ALLIED Texas Agency, Inc.	TX	IA	AMCO Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	19100	42-6054959	4287153		0	AMCO Insurance Company	IA	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		59-1031596	4288011		0	American Marine Underwriters, Inc.	FL	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591177		0	Arena District CA I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
	0		90-0280710	n/a		0	Arena District Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		31-1486309	5012277		0	Ballantrae Woods, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-4083207	4869447		0	Berkshire Crossing Development, LLC	DE	NIA	NorthStar Commercial Development, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1184438	4594842		0	Boulevard Inn Limited Liability Company	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	94.800	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1555487	4593658		0	Broad Street Retail, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	ownership	60.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		20-3624379	4595531		0	Brooke School Investment Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		26-0899413	3730540		0	CHP New Markets Investment Fund, LLC	OH	OTH	Nationwide Mutual Insurance Company	Limited partner /no control	50.000	other non-Nationwide	1
0140	Nationwide		20-1618232	4595241		0	CNRI-Cannonsport Condominium, LLC	OH	NIA	CNRI-Cannonsport, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-1618232	4595045		0	CNRI- Cannonsport, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
	0		n/a	n/a		0	Co-Investment Fund, LLC	DE	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		31-1579973	2998688		0	COLHOC Limited Partnership	OH	NIA	NRI Arena, LLC	ownership	30.757	Other non-Nationwide	2
0140	Nationwide	29262	74-1061659	4288057		0	Colonial County Mutual Insurance Company	TX	IA	Other non-Nationwide	contract		Other non-Nationwide	2
	0		45-4901238	n/a		0	Columbus Arena Management, LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		04-3750770	4595951		0	Continental/North Shore I, L.P.	OH	NIA	Continental/NRI North Shore Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-0366090	3327212		0	Continental/North Shore II, L.P.	DE	NIA	Continental/NRI North Shore Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-0142724	4588177		0	Continental/NRI North Shore Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	50.500	Nationwide Mutual Insurance Company	1
0140	Nationwide	18961	68-0066866	4288178		0	Crestbrook Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590255		0	Crewville, Ltd	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42587	42-1207150	4287162		0	Depositors Insurance Company	IA	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
	0		46-4104813	n/a		0	Discover Affordable Housing Investment Fund I LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		33-0096671	4287694		0	DVM Insurance Agency	CA	NIA	Veterinary Pet Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	15821	47-4523959	4890825		0	Eagle Captive Reinsurance, LLC	OH	IA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140	Nationwide		20-1945276	4590590		0	East of Madison, LLC	DE	NIA	120 Acre Partners, Ltd	ownership	24.910	Nationwide Mutual Insurance Company	1
0140	Nationwide		20-1945276	4590590		0	East of Madison, LLC	DE	NIA	ND La Quinta Partners, LLC	ownership	76.090	Nationwide Mutual Insurance Company	1
0140	Nationwide	13838	42-0618271	4569372		0	Farmland Mutual Insurance Company	IA	OTH	Other non-Nationwide	debt		Other non-Nationwide	2
0140	Nationwide	22209	75-6013587	4287676		0	Freedom Specialty Insurance Company	OH	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
	0		46-4736379	n/a		0	GPN-1 Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		other non-Nationwide	2
0140	Nationwide		20-4939866	4590808		0	Grandview Yard Hotel Holdings, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590826		0	Grandview Yard Hotel, LLC	OH	NIA	Grandview Yard Hotel Holdings, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		51-0241172	3582909		0	Harleysville Group Inc.	DE	NIA	Allied Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	23582	41-0417250	4442260		0	Harleysville Insurance Company	PA	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42900	16-1075588	4442158		0	Harleysville Insurance Company of New Jersey	NJ	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10674	23-2864924	4442242		0	Harleysville Insurance Company of New York	PA	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	14516	38-3198542	4442251		0	Harleysville Lake States Insurance Company.	MI	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	64327	23-1580983	4440659		0	Harleysville Life Insurance Company	PA	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	35696	23-2384978	4442288		0	Harleysville Preferred Insurance Company	PA	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	26182	04-1989660	4442372		0	Harleysville Worcester Insurance Company	PA	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		32-0051216	4596903		0	Hideaway Properties Corp.	CA	OTH	Nationwide Realty Investors, Ltd.	ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-0871532	4288020		0	Insurance Intermediaries, Inc.	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4097802		0	Jerome Village Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
	0		46-2974590	n/a		0	Jerome Village Master Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
	0		46-2956640	n/a		0	Jerome Village Residential Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		31-1486309	4590312		0	JV Developers, LLC	OH	OTH	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		74-1395229	4613350		0	Lone Star General Agency, Inc.	TX	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	11991	38-0865250	4288187		0	National Casualty Company	WI	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		AC000920	4614900		0	National Casualty Company of America, Ltd.	GBR	IA	National Casualty Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		42-1154244	2889795		0	Nationwide Advantage Mortgage Company	IA	NIA	AMCO Insurance Company	ownership	87.300	Nationwide Mutual Insurance Company	1
0140	Nationwide		42-1154244	2889795		0	Nationwide Advantage Mortgage Company	IA	NIA	ALLIED Property & Casualty Insurance Company	ownership	8.470	Nationwide Mutual Insurance Company	1
0140	Nationwide		42-1154244	2889795		0	Nationwide Advantage Mortgage Company	IA	NIA	Depositors Insurance Company	ownership	4.230	Nationwide Mutual Insurance Company	1
0140	Nationwide	26093	48-0470690	4288196		0	Nationwide Affinity Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0140	Nationwide	28223	42-1015537	4288208		0	Nationwide Agribusiness Insurance Company	IA	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1578869	4288075		0	Nationwide Arena, LLC	OH	NIA	NRI Arena, LLC	ownership	90.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		20-8670712	4288114		0	Nationwide Asset Management, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10723	95-0639970	4288217		0	Nationwide Assurance Company	WI	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1592130	2729677		0	Nationwide Bank	OH	OTH	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		31-1036287	4288123		0	Nationwide Cash Management Company	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-4416546	3828081		0	Nationwide Corporation	OH	NIA	Nationwide Mutual Insurance Company	ownership	95.200	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-4416546	3828081		0	Nationwide Corporation	OH	NIA	Nationwide Mutual Fire Insurance Company.	ownership	4.800	Nationwide Mutual Insurance Company	1
0140	Nationwide		04-3679407	4286839		0	Nationwide Emerging Managers, LLC	DE	NIA	NWD Investment Management, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		05-0630007	4288048		0	Nationwide Exclusive Agent Risk Purchasing Group, LLC	OH	NIA	Insurance Intermediaries, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1667326	4286932		0	Nationwide Financial Assignment Company	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		23-2412039	4287087		0	Nationwide Financial General Agency, Inc.	PA	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1316276	4287069		0	Nationwide Financial Institution Distributors Agency, Inc.	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-6554353	4286978		0	Nationwide Financial Services Capital Trust	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486870	3828063		0	Nationwide Financial Services, Inc.	DE	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		52-6969857	4286996		0	Nationwide Fund Advisors	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1748721	4287050		0	Nationwide Fund Distributors LLC	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-0900518	4287041		0	Nationwide Fund Management LLC	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	23760	31-4425763	4287957		0	Nationwide General Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1570938	4286398		0	Nationwide Global Holdings, Inc.	OH	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		04-3732385	4286857		0	Nationwide Global Ventures, Inc.	DE	NIA	Nationwide Asset Management Holdings, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10070	31-1399201	2839398		0	Nationwide Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	25453	95-2130882	4287180		0	Nationwide Insurance Company of America	WI	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10948	31-1613686	4287966		0	Nationwide Insurance Company of Florida	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		41-2206199	4286950		0	Nationwide Investment Advisors, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		73-0988442	4286923		0	Nationwide Investment Services Corporation	OK	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	92657	31-1000740	2995098		0	Nationwide Life and Annuity Insurance Company	OH	RE	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	66869	31-4156830	2819288		0	Nationwide Life Insurance Company	OH	UDP	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		13-4212969	4596127		0	Nationwide Life Tax Credit Partners 2002-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		01-0749754	4595960		0	Nationwide Life Tax Credit Partners 2002-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2

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0140	Nationwide		54-2113175	4596127		0	Nationwide Life Tax Credit Partners 2003-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		58-2672725	4596163		0	Nationwide Life Tax Credit Partners 2003-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-0382144	4596707		0	Nationwide Life Tax Credit Partners 2004-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-0745944	4596211		0	Nationwide Life Tax Credit Partners 2004-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-0745965	4596239		0	Nationwide Life Tax Credit Partners 2004-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-1128408	4596332		0	Nationwide Life Tax Credit Partners 2004-D, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-1128472	4596350		0	Nationwide Life Tax Credit Partners 2004-E, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-1918935	3318117		0	Nationwide Life Tax Credit Partners 2004-F, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-2303694	4596369		0	Nationwide Life Tax Credit Partners 2005-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-2303602	4596378		0	Nationwide Life Tax Credit Partners 2005-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-2450960	4596387		0	Nationwide Life Tax Credit Partners 2005-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-2451052	4596396		0	Nationwide Life Tax Credit Partners 2005-D, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-2774223	4596408		0	Nationwide Life Tax Credit Partners 2005-E, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		21-1288836	4596426		0	Nationwide Life Tax Credit Partners 2007-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		26-3427373	4596435		0	Nationwide Life Tax Credit Partners 2009-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		26-3427435	4596444		0	Nationwide Life Tax Credit Partners 2009-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		26-3427479	4596499		0	Nationwide Life Tax Credit Partners 2009-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		26-3427525	4596510		0	Nationwide Life Tax Credit Partners 2009-D, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		26-4737055	4596529		0	Nationwide Life Tax Credit Partners 2009-E, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	

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0140	Nationwide		26-4737157	4596547		0	Nationwide Life Tax Credit Partners 2009-F, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-1362364	4596622		0	Nationwide Life Tax Credit Partners 2009-I, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		45-0469525	3779811		0	Nationwide Life Tax Credit Partners No. 1, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide	42110	75-1780981	4287984		0	Nationwide Lloyds	TX	IA	n/a	contract		Nationwide Mutual Insurance Company	2
0140	Nationwide		42-1373380	4287210		0	Nationwide Member Solutions Agency Inc.	IA	NIA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		n/a	4597094		0	Nationwide Mutual Capital I, LLC	DE	NIA	Nationwide Mutual Capital, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		75-3191025	4595269		0	Nationwide Mutual Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	23779	82-0549218	3828090		0	Nationwide Mutual Fire Insurance Company	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide	23787	31-4177100	3828072		0	Nationwide Mutual Insurance Company	OH	UIP	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		34-2012765	4288084		0	Nationwide Private Equity Fund, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	37877	31-0970750	4287993		0	Nationwide Property and Casualty Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4288105		0	Nationwide Realty Investors, Ltd.	OH	NIA	Nationwide Mutual Insurance Company	ownership	96.800	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1486309	4288105		0	Nationwide Realty Investors, Ltd.	OH	NIA	Nationwide Indemnity Company	ownership	3.200	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1486309	4590264		0	Nationwide Realty Management, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		n/a	4288066		0	Nationwide Realty Services, Ltd.	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		73-0948330	4287096		0	Nationwide Retirement Solutions, Inc.	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		36-2434406	4287078		0	Nationwide Securities, LLC	OH	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-4177100	4288093		0	Nationwide Services Company, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-0743545	4564041		0	Nationwide Tax Credit Partners 2009-G, LLC.	OH	NIA	Nationwide Mutual Insurance Company	other	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		27-0768791	4596891		0	Nationwide Tax Credit Partners 2009-H, LLC.	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-1952215	4596556		0	Nationwide Tax Credit Partners 2013-A, LLC.	OH	NIA	Nationwide Life Insurance Company	ownership	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		46-1971926	4596592		0	Nationwide Tax Credit Partners 2013-B, LLC.	OH	NIA	Nationwide Life Insurance Company	ownership	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		20-5976272	4595410		0	Nationwide Ventures, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		11-3651828	4588168		0	ND La Quinta Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	ownership	95.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		0	4286866		0	Newhouse Capital Partners II, LLC	DE	NIA	Nationwide Global Ventures, Inc.	ownership	99.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		0	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	NWD Investment Management, Inc.	ownership	19.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		0	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	70.000	Nationwide Mutual Insurance Company	1

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Public Traded (U.S. or International)	8 Name of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0140	Nationwide		0	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Fire Insurance Company	ownership	10.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		38-3660659	4287032		0	NFS Distributors, Inc.	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		14-1892640	4596677		0	NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Life Insurance Company	ownership	49.990	Nationwide Mutual Insurance Company	1
0140	Nationwide		14-1892640	4596677		0	NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Assurance Company	ownership	25.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		14-1892640	4596677		0	NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Mutual Insurance Company	ownership	25.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		46-3762545	4750442		0	NNOV8, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
	0		26-0351004	n/a		0	North Bank Condominium Home Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		20-4939866	4590817		0	North of Third, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-4083207	4590385		0	Northstar Commercial Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	50.000	Nationwide Mutual Insurance Company	1
	0		61-1753500	n/a		0	Northstar Master Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		26-4083354	4594909		0	Northstar Residential Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1486309	4594794		0	NRI Arena, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4594815		0	NRI Brooksedge, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4595027		0	NRI Builders, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590246		0	NRI Communities/Harris Blvd., LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590282		0	NRI Cramer Creek, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590460		0	NRI Equity Land Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	80.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		26-0212217	4590394		0	NRI Equity Tampa, LLC	OH	OTH	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		31-1486309	4590376		0	NRI Maxtown, LLC	OH	OTH	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		30-4939866	4590406		0	NRI Office Ventures, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4596912		0	NRI Telecom, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590349		0	NRI-Rivulon, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-4083354	4869456		0	NS Developers, LLC	OH	NIA	Northstar Residential Development, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-3123274	4595438		0	NTCIF-2011 Georgia State Investor, LLC	OH	NIA	Nationwide Property and Casualty Company.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		90-0729552	4596695		0	NTCIF-2011, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		90-0729552	4596695		0	NTCIF-2011, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		27-4700627	4596716		0	NTCP 2011-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		46-0741029	4464703		0	NTCP 2012-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		46-3309896	4586164		0	NTCP 2013-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		46-4111078	4596743		0	NTCP 2014-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		47-1404116	4802734		0	NTCP 2014-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-1413242	4809948		0	NTCP 2014-C, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-3909345	4869483		0	NTCP 2015-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-4148470	4890807		0	NTCP 2015-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	

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0140	Nationwide		81-0936428	4966663		0	NW Private Debt, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-1903919	5012295		0	NW REI, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		81-2326191	5011609		0	NW-442 Ocean, LLC	OH	NIA	NW REI (NLIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3654078	4593621		0	NW-Amesbury, LLC	OH	NIA	NW-REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		81-1263284	4960979		0	NW-Amesbury II, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2943666	4594860		0	NW-Bandera, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		81-1246932	4958855		0	NW-Baseline, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5159092	4595063		0	NW-Bayshore, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2451156	4594879		0	NW-Bee Cave, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		81-1869861	4984911		0	NW-Beech, LLC	OH	NIA	NW REI, (NMFIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-4999493	4902223		0	NW-Belleview, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3707480	4593612		0	NW-Brooklyn, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3968244	4591757		0	NW-Camelback, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-2724980	4591690		0	NW-Cameron, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		81-1211881	4962151		0	NW-Castle Rock, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3674167	4595090		0	NW-Cedar Springs, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3994437	4591663		0	NW-Central Station, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-0901660	4595456		0	NW-CNC Coppell, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		81-1285433	4961024		0	NW-College Park, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		32-0359208	4595157		0	NW-Corvallis, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591038		0	NWD 205 Vine, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591261		0	NWD 225 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591056		0	NWD 230 West, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590545		0	NWD 240 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590273		0	NWD 250 Brodbelt, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4981134		0	NWD 250 West, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590554		0	NWD 265 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590518		0	NWD 275 Marconi, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590563		0	NWD 295 McConnell, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590509		0	NWD 300 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590572		0	NWD 300 Spring, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590527		0	NWD 355 McConnell, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590581		0	NWD 425 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590536		0	NWD 500 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591298		0	NWD Arena Crossing, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591083		0	NWD Arena District I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	

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0140	Nationwide		31-1580283	4591300		0	NWD Arena District II, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591113		0	NWD Arena District MM, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591319		0	NWD Arena District PW, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591131		0	NWD Arena District V, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		04-3679396	4286848		0	NWD Asset Management Holdings, Inc.	DE	NIA	NWD Investment Management, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591328		0	NWD Athletic Club, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		30-0876022	4810010		0	NWD Franklinton, LLC	DE	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1636299	4286594		0	NWD Investment Management, Inc.	DE	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4587965		0	NWD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	80.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		47-4036460	4869492		0	NW-Deerfield, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	74.030	Nationwide Mutual Insurance Company	1
0140	Nationwide		47-4036460	4869492		0	NW-Deerfield, LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	24.970	Nationwide Mutual Insurance Company	1
0140	Nationwide		81-2327221	5013443		0	NW-Deerfield II, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		90-0732898	4591430		0	NW-Dulles, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2997049	4591775		0	NW-Howell Mill, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4330384	4750443		0	NW-Hudnall, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-2482818	4810122		0	NW-Jasper WAG, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-1497429	4809957		0	NW-Jefferson, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5408178	4591458		0	NW-Kentwood Towne Center, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4857522	4671798		0	NW-Lawrence, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		81-1232565	4961042		0	NW-Lenexa, LLC	OH	NIA	NW REI (NLAIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		81-1671648	4981116		0	NW-Lenexa II, LLC	OH	NIA	NW REI (NLAIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5314607	4593461		0	NW-Lovers Lane, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2457568	4591467		0	NW-Montrose, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-4630497	4593470		0	NW-Mueller II, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4749848	4591476		0	NW-Northridge, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-1089165	4593555		0	NW-Oakley Station, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-4706924	4902214		0	NW-Olathe, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3888719	4593603		0	NW-Park 288, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5388656	4591485		0	NW-Park Memorial, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-1740812	4809966		0	NW-Peachtree, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2469044	4591494		0	NW-Portales, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-2449044	4810113		0	NW-Promenade at Madison, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		81-1603024	4981086		0	NW REI (NLAIC), LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		81-1619428	4981107		0	NW REI (NLIC), LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		81-1861190	4984902		0	NW REI (NMFIC), LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	

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0140	Nationwide		45-5159117	4591421		0	NW-South Park, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4749587	4593582		0	NW-Taylor Farmer Jack, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-1100378	4591524		0	NW-Triangle, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-5764783	4809939		0	NW-Tysons, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-1077615	4593591		0	NW-West Ave., LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4992444	4671800		0	NW-Windcross, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-0947092	4590479		0	OCH Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-0947092	4590442		0	Ohio Center Hotel Company Limited	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	55.250	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-0947092	4590442		0	Ohio Center Hotel Company Limited	OH	NIA	OCH Company, LLC	ownership	1.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		26-0263012	n/a		0	Old Track Street Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide	13999	27-1712056	4286914		0	Olentangy Reinsurance, LLC	VT	IA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-1923444	4809975		0	On Your Side Nationwide Insurance Agency, Inc.	OH	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		n/a	4596462		0	OYS Fund LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		n/a	4596480		0	Park 288 Industrial, LLC	TX	NIA	Nationwide Mutual Insurance Company	Investor member / no control	95.000	other non-Nationwide	1
0140	Nationwide		31-1486309	4590358		0	Perimeter A, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		n/a	4564032		0	Polyphony Fund LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		39-1907217	4287201		0	Premier Agency, Inc.	IA	NIA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		75-2938844	4287005		0	Registered Investment Advisors Services, Inc.	TX	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		82-0549218	4288244		0	Retention Alternatives Ltd	BMU	IA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		n/a	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership		Nationwide Mutual Insurance Company	2
0140	Nationwide		n/a	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Fire Insurance Company	ownership		Nationwide Mutual Insurance Company	2
0140	Nationwide		n/a	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Life Insurance Company	ownership		Nationwide Mutual Insurance Company	2
0140	Nationwide		22-3655264	4286530		0	Riverview International Group, Inc.	DE	NIA	NWD Investment Management, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		n/a	4595287		0	Riverview Multi Series Fund, LL - Class Event	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		n/a	4595335		0	Riverview Multi Series Fund, LL - Class N	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide	15580	31-1117969	4288002		0	Scottsdale Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	41297	31-1024978	3091988		0	Scottsdale Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10672	86-0835870	4287649		0	Scottsdale Surplus Lines Insurance Company	AZ	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590303		0	Streets of Toringdon, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Public Traded (U.S. or International)	8 Name of Parent, Subsidiaries or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0140	Nationwide		91-2158214	n/a		0	The Hideaway Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		86-1094799	n/a		0	The Hideaway Owners Association	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		20-3541511	n/a		0	The Madison Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		20-3541507	n/a		0	The Madison Club Owners Association	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		31-1610040	2989882+E3		0	The Waterfront Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		52-2031677	4287751		0	THI Holdings (Delaware), Inc.	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		74-2825853	4287863		0	Titan Auto Insurance of New Mexico, Inc.	NM	IA	THI Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	13242	74-2286759	4287797		0	Titan Indemnity Company	TX	IA	THI Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	36269	86-0619597	4287845		0	Titan Insurance Company	MI	IA	Titan Indemnity Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		75-1284530	4287890		0	Titan Insurance Services, Inc.	TX	NIA	THI Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		33-0160222	4653196		0	V.P.I. Services, Inc.	CA	NIA	Veterinary Pet Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42285	95-3750113	4287685		0	Veterinary Pet Insurance Company	OH	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10644	34-1785903	4287911		0	Victoria Automobile Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42889	34-1394913	4287827		0	Victoria Fire & Casualty Company	OH	IA	THI Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10778	34-1842604	4287920		0	Victoria National Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10105	34-1777972	4287939		0	Victoria Select Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10777	34-1842602	4287948		0	Victoria Specialty Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	37150	86-0561941	4287667		0	Western Heritage Insurance Company	AZ	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		n/a	4613341		0	Westport Capital Partners II	CT	OTH	Nationwide Mutual Insurance Company Nationwide Defined Benefit Master Trust	Investor member / no control	71.000	other non-Nationwide	2
0140	Nationwide		31-1486309	4590321		0	Wilson Road Developers, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		n/a	4613323		0	Zais Zephyr A-4, LLC	DE	OTH	Nationwide Life Insurance Company	limited member / no control	60.000	other non-Nationwide	2

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7.

Bar Code:

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Overflow Page for Write-Ins

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,409,740,972	698,788,676
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	613,713,662	813,156,039
2.2 Additional investment made after acquisition	14,535,990	2,821,845
3. Capitalized deferred interest and other	256,988	13,795
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		664,198
7. Deduct amounts received on disposals	67,295,339	105,703,581
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,970,952,273	1,409,740,972
12. Total valuation allowance	(7,492,047)	(4,944,585)
13. Subtotal (Line 11 plus Line 12)	1,963,460,226	1,404,796,387
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,963,460,226	1,404,796,387

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	70,470,006	67,247,288
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	15,173,606	11,030,259
2.2 Additional investment made after acquisition	6,861,108	
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	1,187,467	2,237,453
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	129,194	10,044,994
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	93,562,993	70,470,006
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	93,562,993	70,470,006

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	7,218,519,626	5,295,473,542
2. Cost of bonds and stocks acquired	1,286,070,050	2,608,591,795
3. Accrual of discount	7,636,153	12,938,933
4. Unrealized valuation increase (decrease)	(1,606,749)	99,538
5. Total gain (loss) on disposals	(19,258,282)	(6,368,344)
6. Deduct consideration for bonds and stocks disposed of	211,775,556	666,518,066
7. Deduct amortization of premium	10,465,180	18,898,876
8. Total foreign exchange change in book/adjusted carrying value	(7,912,683)	(6,618,986)
9. Deduct current year's other-than-temporary impairment recognized	1,009,473	179,910
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8,260,197,906	7,218,519,626
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	8,260,197,906	7,218,519,626

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	3,563,790,320	174,935,050	40,314,881	(27,498,097)	3,563,790,320	3,670,912,392		3,107,538,101
2. NAIC 2 (a)	3,822,451,939	169,245,285	22,888,237	13,474,123	3,822,451,939	3,982,283,110		3,662,281,148
3. NAIC 3 (a)	496,550,683	25,159,234	18,289,142	(31,995,637)	496,550,683	471,425,138		354,338,834
4. NAIC 4 (a)	96,343,870		1,996,898	31,074,298	96,343,870	125,421,270		83,651,789
5. NAIC 5 (a)	11,747,558		174,804	(2,783,661)	11,747,558	8,789,093		9,465,606
6. NAIC 6 (a)	1,208,760	17,245	420,291	561,184	1,208,760	1,366,898		1,244,144
7. Total Bonds	7,992,093,130	369,356,814	84,084,253	(17,167,790)	7,992,093,130	8,260,197,901	0	7,218,519,622
PREFERRED STOCK								
8. NAIC 1						0		
9. NAIC 2						0		
10. NAIC 3						0		
11. NAIC 4						0		
12. NAIC 5						0		
13. NAIC 6						0		
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	7,992,093,130	369,356,814	84,084,253	(17,167,790)	7,992,093,130	8,260,197,901	0	7,218,519,622

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $..........0; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	419,057,860	XXX	419,057,860	76,646	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	229,045,226	120,964,394
2. Cost of short-term investments acquired	3,455,310,862	5,252,944,675
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	3,265,298,228	5,144,863,843
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	419,057,860	229,045,226
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	419,057,860	229,045,226

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	65,164,921
2.	Cost paid/(consideration received) on additions	64,896,882
3.	Unrealized valuation increase/(decrease)	72,609,484
4.	Total gain (loss) on termination recognized	(5,675,480)
5.	Considerations received/(paid) on terminations	
6.	Amortization	
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	6,685,883
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	203,681,690
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	203,681,690

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				12,412,400
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				2,104,600
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus				
3.12	Section 1, Column 15, prior year		0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	74,919			
3.14	Section 1, Column 18, prior year	(346,430)	421,349	421,349	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	74,919			
3.24	Section 1, Column 19, prior year	(346,430)	421,349	421,349	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(0)
4.1	Cumulative variation margin on terminated contracts during the year		1,370,669		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	1,370,669	1,370,669		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				14,517,000
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				14,517,000

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value

NONE

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory			0	0	0	0	0	0	0	0
2. Add: Opened or acquired transactions									0	0
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX		XXX		XXX		XXX		XXX	0
4. Less: Closed or disposed of transactions									0	0
5. Less: Positions disposed of for failing effectiveness criteria									0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX		XXX		XXX		XXX		XXX	0
7. Ending Inventory	0	0	0	0	0	0	0	0	0	0

NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	203,681,690	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	14,517,000	
3.	Total (Line 1 plus Line 2)		218,198,690
4.	Part D, Section 1, Column 5	218,249,027	
5.	Part D, Section 1, Column 6	(50,338)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(0)
		Fair Value Check	
7.	Part A, Section 1, Column 16	205,164,522	
8.	Part B, Section 1, Column 13	4,022,490	
9.	Total (Line 7 plus Line 8)		209,187,012
10.	Part D, Section 1, Column 8	209,602,261	
11.	Part D, Section 1, Column 9	(415,250)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	3,584,080	
14.	Part B, Section 1, Column 20	14,517,000	
15.	Part D, Section 1, Column 11	18,101,080	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

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

NONE

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

NONE

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract "

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1102425	DALLAS	TX		04/04/2016	4.760	12,500,000		16,890,000
00-1102454	GRANDVIEW HEIGHTS	OH	S	12/01/2015	3.800		5,450,000	
00-1102488	MALDEN	MA		04/01/2016	3.660	39,000,000		60,560,000
00-1102520	MCCANDLESS	PA		04/29/2016	4.270	70,000,000		94,240,000
00-1102534	SAN DIEGO	CA		04/07/2016	3.870	7,000,000		10,970,000
00-1102539	PITTSBURGH	PA		04/26/2016	3.820	6,475,000		12,280,000
00-1102540	PITTSBURGH	PA		04/26/2016	3.820	6,400,000		9,980,000
00-1102543	ROCHESTER	MN		04/05/2016	3.580	11,400,000		15,030,000
00-1102551	BENTONVILLE	AR		04/21/2016	4.110	31,500,000		42,300,000
00-1102552	BOSTON	MA		04/05/2016	3.450	30,500,000		43,250,000
00-1102555	CHICAGO	IL		05/09/2016	3.620	58,500,000		95,790,000
00-1102557	ROWLAND HEIGHTS	CA		06/30/2016	3.520	25,750,000		130,710,000
00-1102559	ORANGE	CA		06/30/2016	3.520	2,850,000		19,120,000
00-1102560	ANAHEIM	CA		06/30/2016	3.520	5,900,000		35,340,000
00-1102562	WESTMINSTER	CA		06/30/2016	3.520	15,300,000		99,080,000
00-1102564	COSTA MESA	CA		06/30/2016	3.520	14,850,000		53,360,000
00-1102567	LAGUNA HILLS	CA		06/30/2016	3.520	7,900,000		42,110,000
00-1102569	SHEPHERDSVILLE	KY		04/19/2016	3.960	13,000,000		17,820,000
00-1102570	EVERETT	WA		05/03/2016	4.090	18,000,000		27,090,000
00-1102576	ASPEN	CO		06/20/2016	3.990	5,000,000		10,390,000
00-1102578	LYNDHURST	NJ		04/25/2016	4.280	14,673,332		50,380,000
00-1102593	CARY	NC		06/30/2016	3.760	7,100,000		11,600,000
00-1102599	OCONOMOWOC	WI		06/01/2016	3.440	8,500,000		11,530,000
00-1102617	CONCORD	NH		06/23/2016	3.680	12,600,000		17,840,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	424,698,332	5,450,000	927,660,000
Mortgages in Good Standing - Mezzanine Loans								
99-0000036	BIRMINGHAM	AL		09/10/2015	13.000		230,857	
99-0000041	HARRISON	NJ		03/02/2016	10.500		924,720	
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	0	1,155,577	0
0899999. Total - Mortgages in Good Standing				XXX	XXX	424,698,332	6,605,577	927,660,000
3399999. Total Mortgages				XXX	XXX	424,698,332	6,605,577	927,660,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1100458	LINCOLNTON	NC		07/20/2004	06/27/2016	938,426					0		920,811	920,811			0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100997	CHEEKTOWAGA	NY		11/17/2005	06/09/2016	957,333					0		939,427	939,427			0
00-1101027	KING OF PRUSSIA	PA		11/18/2005	06/01/2016	7,937,430					0		7,891,971	7,891,971			0
00-1101888	RALEIGH	NC		09/28/2012	05/12/2016	5,179,534					0		5,152,466	5,152,466			0
00-1102357	AUSTIN	TX		08/05/2015	05/24/2016	13,078,866					0		13,078,866	13,078,866			0
00-1102433	AUSTIN	TX		08/05/2015	05/24/2016	4,821,134					0		4,821,134	4,821,134			0
00-9000086	SAN DIEGO	CA		06/01/2001	05/18/2016	13,624					0		8,208	8,208			0
0199999. Total - Mortgages Closed by Repayment						32,926,347	0	0	0	0	0	0	32,812,883	32,812,883	0	0	0
Mortgages With Partial Repayments																	
00-1000746	HUBER HEIGHTS	OH		11/16/2001		179,141					0		44,355	44,355			0
00-1000925	JACKSONVILLE	FL		12/23/2002		1,017,516					0		14,169	14,169			0
00-1000927	SAN DIEGO	CA		05/08/2002		266,115					0		43,074	43,074			0
00-1001049	WAYNE	PA		10/24/2002		190,513					0		23,875	23,875			0
00-1001237	DALLAS	TX		11/20/2002		3,354,271					0		117,706	117,706			0
00-1001260	PITTSBURGH	PA		03/05/2003		410,321					0		41,660	41,660			0
00-1001267	TROY	OH		03/07/2003		947,029					0		27,482	27,482			0
00-1002012	CEDAR GROVE	NJ		03/04/2003		1,324,273					0		24,144	24,144			0
00-1100109	MILFORD	OH		09/23/2003		247,792					0		21,337	21,337			0
00-1100141	GRAND RAPIDS	MI		10/30/2003		1,040,184					0		83,017	83,017			0
00-1100202	BALDWINSVILLE	NY		12/10/2003		555,537					0		42,190	42,190			0
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		895,454					0		27,044	27,044			0
00-1100347	VISALIA	CA		07/14/2004		644,346					0		40,596	40,596			0
00-1100375	ALGONQUIN	IL		09/15/2004		658,197					0		40,442	40,442			0
00-1100394	FORT WAYNE	IN		05/14/2004		1,205,818					0		23,415	23,415			0
00-1100406	EDISON	NJ		05/18/2004		2,213,924					0		52,716	52,716			0
00-1100421	PORT ORANGE	FL		09/16/2004		456,575					0		16,834	16,834			0
00-1100497	KENT	WA		08/23/2004		673,988					0		41,844	41,844			0
00-1100600	FARMERS BRANCH	TX		12/16/2004		728,270					0		8,188	8,188			0
00-1100669	BATTLE CREEK	MI		11/29/2004		853,695					0		50,706	50,706			0
00-1100719	FARMERS BRANCH	TX		12/16/2004		144,843					0		1,629	1,629			0
00-1100729	PHOENIX	AZ		03/30/2005		751,109					0		7,903	7,903			0
00-1100844	ORLAND PARK	IL		07/22/2005		2,739,807					0		57,546	57,546			0
00-1101147	SOUTH HAVEN	MI		04/20/2006		1,142,867					0		47,201	47,201			0
00-1101287	PALATINE	IL		08/25/2006		4,452,501					0		23,728	23,728			0
00-1101525	AUSTIN	TX		07/18/2007		2,354,706					0		20,512	20,512			0
00-1101660	BUFFALO GROVE	IL		06/08/2009		2,133,153					0		24,378	24,378			0
00-1101702	CLINTON	UT		10/08/2010		3,236,309					0		43,935	43,935			0
00-1101704	ST. PETERSBURG	FL		08/05/2010		125,444					0		26,443	26,443			0
00-1101713	SAN DIEGO	CA		10/05/2010		6,683,674					0		121,548	121,548			0
00-1101715	LYNDHURST	NJ		12/01/2010		8,123,497					0		39,352	39,352			0
00-1101727	WEST BABYLON	NY		02/15/2011		812,386					0		8,233	8,233			0
00-1101780	MINNEAPOLIS	MN		09/20/2011		9,311,487					0		46,397	46,397			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101800	CHICAGO	IL		11/30/2011		9,336,350					0		46,352	46,352			0
00-1101813	RALEIGH	NC		03/28/2012		3,366,115					0		21,720	21,720			0
00-1101817	OAKLAND	CA		06/27/2012		9,748,419					0		46,354	46,354			0
00-1101864	SUNSET VALLEY	TX		07/17/2012		8,647,697					0		149,862	149,862			0
00-1101866	BUFFALO GROVE	IL		08/09/2012		3,950,422					0		41,677	41,677			0
00-1101867	BUFFALO GROVE	IL		08/09/2012		3,950,422					0		41,677	41,677			0
00-1101897	PHOENIX	AZ		12/21/2012		3,723,753					0		116,855	116,855			0
00-1101908	OCEANSIDE	NY		11/28/2012		10,913,005					0		71,136	71,136			0
00-1101911	GRAND LEDGE	MI		12/27/2012		4,009,375					0		27,025	27,025			0
00-1101919	BLOOMINGTON	IN		12/05/2012		9,647,208					0		99,259	99,259			0
00-1101927	BRICK	NJ		12/12/2012		18,907,415					0		100,454	100,454			0
00-1101928	ANAHEIM	CA		12/14/2012		19,092,889					0		101,753	101,753			0
00-1101979	SEATTLE	WA		08/01/2013		13,771,316					0		139,423	139,423			0
00-1102007	LAKEWOOD	OH		06/28/2013		15,444,109					0		172,734	172,734			0
00-1102015	BOSTON	MA		07/30/2013		13,162,205					0		94,894	94,894			0
00-1102026	KNOXVILLE	TN		10/15/2013		5,326,502					0		47,927	47,927			0
00-1102029	BROKEN ARROW	OK		10/10/2013		12,814,803					0		141,128	141,128			0
00-1102037	INDEPENDENCE TWP	MI		09/05/2013		10,030,916					0		55,771	55,771			0
00-1102051	GAINESVILLE	FL		11/01/2013		2,947,471					0		12,630	12,630			0
00-1102054	COLUMBUS	OH		05/14/2014		13,200,129					0		52,882	52,882			0
00-1102080	GAINESVILLE	FL		12/12/2013		6,689,363					0		42,909	42,909			0
00-1102081	GAINESVILLE	FL		12/12/2013		1,337,873					0		8,582	8,582			0
00-1102082	TORRANCE	CA		10/28/2013		5,255,334					0		34,363	34,363			0
00-1102096	BALTIMORE	MD		11/12/2013		6,000,000					0		24,363	24,363			0
00-1102099	BEAVERTON	OR		12/10/2013		9,568,258					0		59,795	59,795			0
00-1102153	SANTA ANA	CA		05/28/2014		2,046,231					0		9,397	9,397			0
00-1102157	EXTON	PA		05/07/2015		12,632,655					0		60,039	60,039			0
00-1102176	PORTLAND	OR		07/01/2014		14,247,447					0		137,914	137,914			0
00-1102216	BELLEVUE	WA		10/16/2014		10,622,335					0		90,792	90,792			0
00-1102219	NASHVILLE	TN		09/29/2014		5,505,895					0		32,271	32,271			0
00-1102237	SHERIDAN	CO		10/07/2014		10,229,882					0		64,666	64,666			0
00-1102245	BEAVERTON	OR		10/16/2014		4,193,618					0		19,443	19,443			0
00-1102249	JERICHO	NY		12/19/2014		11,801,510					0		55,893	55,893			0
00-1102254	LONGMONT	CO		11/06/2014		7,803,618					0		50,737	50,737			0
00-1102255	ZEELAND	MI		12/18/2014		2,917,927					0		37,428	37,428			0
00-1102264	CHARLOTTESVILLE	VA		01/12/2015		4,277,690					0		37,858	37,858			0
00-1102276	STRONGSVILLE	OH		12/23/2014		15,985,620					0		141,099	141,099			0
00-1102278	DENVER	CO		01/16/2015		5,877,648					0		37,814	37,814			0
00-1102280	BOULDER	CO		02/02/2015		9,324,455					0		60,162	60,162			0
00-1102303	HENDERSON	NV		01/29/2015		8,079,015					0		37,445	37,445			0
00-1102305	SEATTLE	WA		03/10/2015		17,586,448					0		159,112	159,112			0
00-1102309	JACKSONVILLE	FL		01/29/2015		15,510,247					0		74,099	74,099			0

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102310	JACKSON HEIGHTS	NY		03/31/2015		20,655,120					0		132,756	132,756			0
00-1102315	ROCKVILLE	MD		06/01/2015		5,185,079					0		33,208	33,208			0
00-1102319	BIRMINGHAM	AL		05/07/2015		14,267,339					0		119,454	119,454			0
00-1102331	FREMONT	CA		10/01/2015		5,107,734					0		64,541	64,541			0
00-1102333	NASHVILLE	TN		09/04/2015		13,940,656					0		90,417	90,417			0
00-1102335	SCOTTSDALE	AZ		03/31/2015		6,910,963					0		34,225	34,225			0
00-1102350	MELVILLE	NY		04/29/2015		17,799,960					0		87,751	87,751			0
00-1102354	SAN ANTONIO	TX		05/18/2015		8,298,014					0		52,210	52,210			0
00-1102356	SAN JUAN CAPISTRANO	CA		04/16/2015		11,767,400					0		102,339	102,339			0
00-1102365	STRONGSVILLE	OH		05/14/2015		18,745,488					0		115,063	115,063			0
00-1102366	WILMINGTON	NC		06/18/2015		7,939,057					0		37,366	37,366			0
00-1102368	TORRANCE	CA		10/23/2015		8,983,892					0		49,252	49,252			0
00-1102370	CHICAGO	IL		06/10/2015		13,164,500					0		83,080	83,080			0
00-1102371	NORTH LAS VEGAS	NV		05/20/2015		8,915,131					0		43,385	43,385			0
00-1102374	SANTA ROSA	CA		06/30/2015		9,215,280					0		52,181	52,181			0
00-1102394	ANN ARBOR	MI		07/31/2015		19,840,910					0		121,847	121,847			0
00-1102399	WEST FARGO	ND		09/11/2015		8,476,156					0		36,454	36,454			0
00-1102402	LEHI	UT		08/17/2015		4,938,695					0		62,532	62,532			0
00-1102412	MADISON	WI		09/29/2015		8,325,769					0		37,012	37,012			0
00-1102413	KANSAS CITY	KS		08/27/2015		7,368,304					0		32,347	32,347			0
00-1102420	COLUMBUS	OH		11/19/2015		7,250,000					0		27,801	27,801			0
00-1102421	COLUMBUS	OH		11/19/2015		1,500,000					0		9,429	9,429			0
00-1102427	FOLSOM	PA		10/23/2015		12,315,449					0		105,291	105,291			0
00-1102428	COLUMBUS	OH	S	11/05/2015		16,700,000					0		136,027	136,027			0
00-1102434	VANCOUVER	WA		10/13/2015		19,062,581					0		114,119	114,119			0
00-1102435	AURORA	CO		10/09/2015		5,279,908					0		30,722	30,722			0
00-1102440	AMERICAN FORK	UT		10/08/2015		8,227,380					0		68,985	68,985			0
00-1102441	SOMERVILLE	MA		12/18/2015		17,000,000					0		95,184	95,184			0
00-1102442	SAN DIEGO	CA		10/19/2015		3,992,152					0		23,933	23,933			0
00-1102448	BELLINGHAM	MA		10/01/2015		12,163,451					0		55,783	55,783			0
00-1102449	SALEM	OR		03/07/2016							0		26,792	26,792			0
00-1102476	BOULDER	CO		02/08/2016							0		62,986	62,986			0
00-1102479	MURRAY	UT		12/10/2015		5,400,000					0		23,742	23,742			0
00-1102483	SALT LAKE CITY	UT		01/14/2016							0		42,682	42,682			0
00-1102488	MALDEN	MA		04/01/2016							0		119,540	119,540			0
00-1102490	LOUISVILLE	KY		03/09/2016							0		67,449	67,449			0
00-1102491	MERIDIAN	ID		02/01/2016							0		68,496	68,496			0
00-1102493	RANCHO CUCAMONGA	CA		02/01/2016							0		51,283	51,283			0
00-1102496	PHOENIX	AZ		01/21/2016							0		32,215	32,215			0
00-1102511	WINSTON-SALEM	NC		02/01/2016							0		135,301	135,301			0
00-1102513	OCEANSIDE	CA		03/28/2016							0		11,398	11,398			0

SCHEDULE B - PART 3

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102541	GARDEN GROVE	CA		03/29/2016							0		34,562	34,562			0
00-1102545	WESTERVILLE	OH		03/17/2016							0		20,463	20,463			0
00-1102551	BENTONVILLE	AR		04/21/2016							0		84,827	84,827			0
00-1102569	SHEPHERDSVILLE	KY		04/19/2016							0		35,604	35,604			0
00-1102578	LYNDHURST	NJ		04/25/2016							0		25,694	25,694			0
00-9000107	SANTA ANA	CA		08/01/2001		33,896					0		12,794	12,794			0
00-9000126	CUMMING	GA		03/01/2002		51,750					0		10,183	10,183			0
03-0309790	NORWOOD	MA		02/13/1997		160,097					0		33,965	33,965			0
0299999. Total - Mortgages With Partial Repayments						768,340,442	0	0	0	0	0	0	7,065,959	7,065,959	0	0	0
0599999. Total Mortgages						801,266,789	0	0	0	0	0	0	39,878,842	39,878,842	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Crow Holdings Capital Partners, LLC		05/01/2015			975,285		5,847,048	0.670
	GEM Realty Fund VI, LP	Wilmington	DE	GEM Capital, LP		04/15/2016		1,336			12,000,000	1.200
	PCCP Equity VII, LP	Dover	DE	PCCP, LP		05/10/2016		1,620,530			5,879,470	1.500
	The Baldwin LLC	Columbus	OH	655 Eden Park Drive LLC		05/20/2016		84,485			2,159,339	0.610
	Walton Street Real Estate Fund VIII. LP	Wilmington	DE	Walton Street Capital, LLC		05/18/2016		2,500			15,000,000	1.000
99. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaf								1,708,851	975,285	0	40,885,857	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	NW - Deerfield, LLC	Alphretta	GA	JLB Partners, LLC		06/24/2015			62		3,000	25.970
	NW REI (NLAIC), LLC	Columbus	OH	Nationwide Life and Annuity Insurance Company		02/29/2016		1,656,582				100.000
999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affil								1,656,582	62	0	3,000	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA	Vista Credit Opportunities Managment		06/01/2016		807,336			4,180,009	1.000
99999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffilia								807,336	0	0	4,180,009	XXX
4499999. Subtotal - Unaffiliated								2,516,187	975,285	0	45,065,866	XXX
4599999. Subtotal - Affiliated								1,656,582	62	0	3,000	XXX
4699999. Totals								4,172,769	975,347	0	45,068,866	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment									
167593 AP 7	Chicago IL O'Hare Int Arpt Rev Bld Amer		04/07/2016	Merrill Lynch		9,758,175	7,500,000	129,301	1FE
49151F NT 3	Kentucky ST Prop & Bldgs Rev Bld Amer Bd		04/06/2016	Citigroup		1,230,200	1,000,000	26,316	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						10,988,375	8,500,000	155,617	XXX
Bonds - Industrial and Miscellaneous									
00287Y AW 9	ABBVIE Inc Sr Nt 4.450% 05/14/46		05/09/2016	Bank of America BISD Dealer		9,436,160	9,500,000		2FE
00817Y AW 8	Aetna Inc Sr Nt 3.200% 06/15/26		06/02/2016	UBS Warburg London		7,970,080	8,000,000		2FE
00817Y AX 6	Aetna Inc Basic 4.375% 06/15/46		06/02/2016	UBS Warburg London		4,995,000	5,000,000		2FE
035242 AN 6	Anheuser-Busch Inbev Fin Sr Nt 4.900%		06/02/2016	Various		16,330,036	14,400,000	192,026	1FE
07330N AL 9	Branch Banking & Trust Sr Nt 1.450% 05		05/05/2016	Deutsche Bank Securities		4,995,450	5,000,000		1FE
075887 BG 3	Becton Dickinson & Co Sr Nt 4.685% 12/		04/13/2016	Morgan Stanley & Co Inc		11,044,300	10,000,000	159,095	2FE
1248EP BM 4	CCO Holdings LLC Hgh Yld Sr Nt 5.750%		05/23/2016	Tax Free Exchange		8,020,134	8,000,000	125,222	3FE
125896 BL 3	CMS Energy Corp Sr Nt 4.700% 03/31/43		06/30/2016	Goldman Sachs & Company		2,620,114	2,300,000	28,827	2FE
228189 AB 2	Crown Amer / Cap Corp VI High Yield Corp		04/28/2016	Various		3,567,375	3,500,000	46,313	3FE
294429 AK 1	Equifax Inc Sr Nt 2.300% 06/01/21		05/05/2016	Merrill Lynch		8,995,680	9,000,000		2FE
294752 A* 1	Equity One Inc Priv Pl 3.810% 05/11/26		05/11/2016	Barclays Capital		33,400,000	33,400,000		2Z
30251B AD 0	FMR LLC Sr Nt 4.950% 02/01/33		05/18/2016	Merrill Lynch		3,181,740	3,000,000	46,200	1FE
30706V AA 3	Family Tree Escrow LLC Nt 5.750% 03/01		05/06/2016	Goldman Sachs & Company		1,057,500	1,000,000	11,181	3FE
341081 FG 7	Florida Pwr & Lt Co 1st Mtg Bd 4.050%		06/02/2016	US Bancorp		3,224,430	3,000,000	2,025	1FE
35906A AB 4	Frontier Communications High Yield Corp		04/13/2016	Goldman Sachs & Company		1,290,500	1,200,000	3,250	3FE
410345 AJ 1	Hanesbrands Ind Sr Nt 4.625% 05/15/24		05/03/2016	Various		2,733,413	2,730,000		3FE
410345 AL 6	Hanesbrands Ind Sr Nt 4.875% 05/15/26		05/03/2016	Various		2,734,575	2,730,000		3FE
446413 AH 9	Huntington Ingalls Industries Sr Nt 5		04/20/2016	Bank of America BISD Dealer		893,563	850,000	18,653	3FE
59447# AG 8	Michigan Electric Transmission Sr Sec Nt		04/26/2016	Barclays Capital		20,000,000	20,000,000		1
649322 AC 8	NY & Presbyterian Hospital Nt 3.563% 0		06/21/2016	Goldman Sachs & Company		6,999,790	7,000,000		1FE
651229 AZ 9	Newell Rubbermaid Inc Sr Nt 5.000% 11/		04/20/2016	Tax Free Exchange		3,066,386	3,000,000	70,833	2FE
666807 BH 4	Northrop Grumman Corp Sr Nt 4.750% 06/		06/20/2016	Citigroup		8,146,320	7,000,000	20,319	2FE
68557N AA 1	Orbital ATK Inc Sr Nt 5.250% 10/01/21		04/05/2016	Bank of America BISD Dealer		3,125			3FE
68557N AC 7	Orbital ATK Inc Sr Nt 5.500% 10/01/23		05/17/2016	Tax Free Exchange		4,859,049	4,700,000	33,031	3FE
74264* AC 0	PRISA LHC LLC Sr Nt Ser A 3.750% 04/01		04/01/2016	Morgan/JP/Securities - Bonds		7,000,000	7,000,000		1Z
744448 CM 1	Public Svc Co CO 1st Mtg Bd 3.550% 06/		06/06/2016	Morgan/JP/Securities - Bonds		4,948,000	5,000,000		1FE
86787G AJ 1	SunTrust Bank Sub Nt 3.300% 05/15/26		05/12/2016	Various		18,811,083	18,900,000	610	2FE
902494 AY 9	Tyson Foods Inc Sr Nt 5.150% 08/15/44		05/16/2016	Stifel Nicolaus & Co Villanova		3,465,240	3,000,000	40,342	2FE
91159H HM 5	US Bancorp Sub Nt MTN 3.100% 04/27/26		04/21/2016	US Bancorp		1,498,845	1,500,000		1FE
931427 AP 3	Walgreens Boots Alliance Sr Nt 3.100%		05/26/2016	Merrill Lynch		5,983,500	6,000,000		2FE
931427 AQ 1	Walgreens Boots Alliance Sr Nt 3.450%		05/26/2016	Merrill Lynch		4,987,400	5,000,000		2FE
94106L BC 2	Waste Management Inc Sr Nt 4.100% 03/0		06/30/2016	Citigroup		4,384,255	4,000,000	56,944	2FE
94974B GT 1	Wells Fargo & Co MT Sub Nt 4.400% 06/1		06/07/2016	Wells Fargo		17,579,584	17,600,000		1FE
25156P AR 4	Deutsche Telekom Co Gtd Nt 4.875% 03/0	F	06/22/2016	Various		7,629,147	6,650,000	65,853	2FE
714264 AM 0	Pernod Ricard SA Sr Nt 3.250% 06/08/26	R	06/30/2016	Various		18,310,620	18,000,000	26,000	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
74041E AC 9	Preferred Term Sec Ltd XVI LBASS Mezz N	R	06/28/2016	Interest Capitalization		17,245	17,245		6FE
78467K B# 3	SSE Plc Sr Nt Ser B 3.050% 06/06/26	D	06/06/2016	Royal Bank of Scotland		49,102,800	49,102,800		1Z
G0369@ AX 4	Anglian Water Services Fin plc Sr Sec Nt	D	04/27/2016	Commonwealth Bk of Australia		29,086,000	29,086,000		1Z
Q2308* AB 3	Charter Hall Retail Mgmt Ltd Sr Nt Ser A	F	05/12/2016	Bank of America BISD Dealer		16,000,000	16,000,000		2FE
3899999. Total Bonds - Industrial and Miscellaneous						358,368,439	351,166,045	946,724	XXX
8399997. Total Bonds - Part 3						369,356,814	359,666,045	1,102,341	XXX
8399999. Total Bonds						369,356,814	359,666,045	1,102,341	XXX
9999999. Total Bonds, Preferred and Common Stocks						369,356,814	XXX	1,102,341	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
36209M YH 1	GNMA I PTC #476012 6.500% 05/15/28		06/01/2016.	Paydown		1,053	1,053	1,044	1,045		8		8		1,053			0	29	05/15/2028	1
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1		06/01/2016.	Paydown		18,669	18,669	19,194	18,950		(281)		(281)		18,669			0	500	06/15/2028	1
912828 KW 9	U S Treasury Nt 3.250% 05/31/16		05/31/2016.	Maturity		5,000,000	5,000,000	4,896,875	4,993,172		6,828		6,828		5,000,000			0	81,250	05/31/2016	1
0599999. Total Bonds - U.S Government						5,019,722	5,019,722	4,917,113	5,013,167	0	6,555	0	6,555	0	5,019,722	0	0	0	81,779	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128H6 DC 5	FHLMC Pool #E98199 3.500% 08/15/18		06/01/2016.	Paydown		35,487	35,487	32,521	34,561		926		926		35,487			0	464	08/15/2018	1
3128H6 SG 0	FHLMC Pool #E98619 3.500% 08/15/18		06/01/2016.	Paydown		19,135	19,135	17,538	18,613		522		522		19,135			0	279	08/15/2018	1
3128H7 CB 6	FHLMC Pool #E99066 3.500% 09/15/18		06/01/2016.	Paydown		34,204	34,204	31,345	33,236		968		968		34,204			0	499	09/15/2018	1
3128H7 JS 2	FHLMC Pool #E99273 3.500% 10/15/18		06/01/2016.	Paydown		17,544	17,544	16,497	17,176		368		368		17,544			0	255	10/15/2018	1
3128H7 MX 7	FHLMC Pool #E99374 3.500% 10/15/18		06/01/2016.	Paydown		30,422	30,422	27,826	29,582		839		839		30,422			0	473	10/15/2018	1
3128S4 BP 1	FHLMC Pool #1Q0046 2.665% 03/15/36		06/01/2016.	Paydown		635	635	633	630		5		5		635			0	9	03/15/2036	1
312904 AU 9	FHLMC REMIC Ser 181-E 7.000% 08/15/21		06/15/2016.	Paydown		860	860	872	858		2		2		860			0	24	08/15/2021	1
312905 KJ 0	FHLMC REMIC Ser 1060-X 7.250% 03/15/21		06/01/2016.	Paydown		1,047	1,047	1,070	1,059		(12)		(12)		1,047			0	32	03/15/2021	1
312913 ZE 9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2		06/01/2016.	Paydown		7,910	7,910	8,114	8,009		(99)		(99)		7,910			0	233	12/15/2022	1
312915 UF 6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		06/01/2016.	Paydown		3,099	3,099	3,188	3,142		(43)		(43)		3,099			0	85	05/15/2023	1
31294K UC 7	FHLMC Gold PC Pool #E01479 3.500% 09/1		06/01/2016.	Paydown		60,577	60,577	56,905	59,391		1,187		1,187		60,577			0	884	09/15/2018	1
3133T2 YE 4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23		06/01/2016.	Paydown		9,310	9,310	9,503	9,398		(89)		(89)		9,310			0	252	05/15/2023	1
3133T6 M4 0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		06/01/2016.	Paydown		6,132	6,132	6,322	6,228		(96)		(96)		6,132			0	162	04/15/2026	1
3133TE LG 7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28		06/01/2016.	Paydown		785	785	805	797		(13)		(13)		785			0	20	06/15/2028	1
3133TK 5S 5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29		06/01/2016.	Paydown		1,056	1,056	991	1,035		21		21		1,056			0	27	03/15/2029	1
31340Y DB 2	FHLMC REMIC Ser 12-A 9.250% 11/15/19		06/15/2016.	Paydown		199	199	209	201		(2)		(2)		199			0	8	11/15/2019	1
31340Y QS 1	FHLMC REMIC Ser 46-B 7.800% 09/15/20		06/15/2016.	Paydown		199	199	183	194		5		5		199			0	6	09/15/2020	1
31358E RK 0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2		06/01/2016.	Paydown		546	546	533	540		6		6		546			0	20	07/25/2020	1
31358H GT 6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2		06/01/2016.	Paydown		1,279	1,279	1,229	1,262		18		18		1,279			0	42	07/25/2021	1
31358J HU 8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2		06/01/2016.	Paydown		486	486	500	491		(6)		(6)		486			0	15	09/25/2021	1
31358N 4F 6	FNMA REMIC Ser 1992-123 Z 7.500% 07/25		06/01/2016.	Paydown		2,307	2,307	2,317	2,307				0		2,307			0	70	07/25/2022	1
31359P DJ 2	FNMA ACES Ser 1997-M2 Cl Z 7.125% 01/1		06/01/2016.	Paydown		1,969	1,969	2,115	2,081		(112)		(112)		1,969			0	59	01/17/2037	1
313602 3E 2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1		06/01/2016.	Paydown		1,093	1,093	1,089	1,087		6		6		1,093			0	45	10/25/2019	1
313602 DV 3	FNMA REMIC Ser 1988-15A 9.000% 06/25/1		06/01/2016.	Paydown		807	807	821	808		(1)		(1)		807			0	30	06/25/2018	1
313602 GQ 1	FNMA REMIC Ser 1988-25B 9.250% 10/25/1		06/01/2016.	Paydown		502	502	513	501				0		502			0	19	10/25/2018	1
313602 W4 2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1		06/01/2016.	Paydown		621	621	598	614		8		8		621			0	22	10/25/2019	1
313603 GW 6	FNMA REMIC Ser 1989-86E 8.750% 11/25/1		06/01/2016.	Paydown		419	419	418	417		2		2		419			0	15	11/25/2019	1
313603 JJ 2	FNMA REMIC Ser 1989-90E 8.700% 12/25/1		06/01/2016.	Paydown		121	121	131	123		(2)		(2)		121			0	4	12/25/2019	1
31371H FZ 6	FNMA Pool #252284 6.500% 01/25/29		06/01/2016.	Paydown		15,577	15,577	15,494	15,497		80		80		15,577			0	420	01/25/2029	1
31371L D9 7	FNMA Pool #254928 3.500% 08/25/18		06/01/2016.	Paydown		4,326	4,326	4,097	4,250		76		76		4,326			0	63	08/25/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31381M V2 8	FNMA Pool #465133 6.040% 05/25/28		06/01/2016.	Paydown		9,762	9,762	11,074	10,876		(1,113)		(1,113)		9,762			0	246	05/25/2028	1
31381M VG 7	FNMA DUS Pool #465115 6.470% 05/25/28		06/01/2016.	Paydown		3,838	3,838	4,687	4,599		(761)		(761)		3,838			0	104	05/25/2028	1
31381N FH 1	FNMA DUS Pool #465568 4.900% 11/25/25		06/01/2016.	Paydown		4,072	4,072	4,357	4,312		(240)		(240)		4,072			0	83	11/25/2025	1
31381N X9 9	FNMA Pool #466104 6.340% 10/25/28		06/01/2016.	Paydown		10,437	10,437	12,311	12,072		(1,635)		(1,635)		10,437			0	276	10/25/2028	1
31381R QF 4	FNMA Pool #468554 6.935% 07/25/29		06/01/2016.	Paydown		7,559	7,559	9,257	9,058		(1,499)		(1,499)		7,559			0	222	07/25/2029	1
31381R QU 1	FNMA Pool #468567 6.935% 07/25/29		06/01/2016.	Paydown		7,559	7,559	9,257	9,058		(1,499)		(1,499)		7,559			0	222	07/25/2029	1
31381R VU 5	FNMA Pool #468727 7.040% 07/25/26		06/01/2016.	Paydown		4,783	4,783	5,925	5,727		(944)		(944)		4,783			0	140	07/25/2026	1
3138L7 PE 0	FNMA Pool #AM6720 4.150% 10/25/44		06/01/2016.	Paydown		69,098	69,098	74,324	74,165		(5,066)		(5,066)		69,098			0	1,196	10/25/2044	1
31392R SJ 1	FHLMC SPC Ser T-45 Cl A5 6.280% 10/27/		06/01/2016.	Paydown		182,676	182,676	187,928	185,360		(2,683)		(2,683)		182,676			0	4,847	10/27/2031	1
31392U KL 7	FHLMC REMIC Ser 2504 N 5.500% 09/15/1		06/01/2016.	Paydown		3,883	3,883	3,968	3,889		(5)		(5)		3,883			0	88	09/15/2017	1
31392V XT 4	FHLMC Struc PTC Ser T50 Cl A7 5.048% 1		06/01/2016.	Paydown		47,026	47,026	46,453	46,747		279		279		47,026			0	851	10/27/2031	1
31393C CQ 4	FNMA REMIC Ser 2003-34 Cl ME 5.500% 05		06/01/2016.	Paydown		175,398	175,398	183,401	178,360		(2,962)		(2,962)		175,398			0	4,160	05/25/2033	1
31393D TX 9	FNMA REMIC Ser 2003-W10 Cl 1A4 4.505%		06/01/2016.	Paydown		12,201	12,201	12,200	12,180		21		21		12,201			0	217	06/25/2043	1
31393E LF 4	FNMA REMIC Ser 2003-W12 Cl 1A8 4.550%		06/01/2016.	Paydown		27,671	27,671	27,118	27,322		349		349		27,671			0	504	06/25/2043	1
31394E LC 0	FNMA REMIC Ser 2005-61 Cl LH 5.500% 07		06/01/2016.	Paydown		220,926	220,926	231,972	225,268		(4,342)		(4,342)		220,926			0	5,185	07/25/2035	1
31394H ZZ 7	FHLMC REMIC Ser 2672 Cl XB 5.500% 09/1		06/01/2016.	Paydown		10,113	10,113	10,391	10,249		(136)		(136)		10,113			0	228	09/15/2023	1
31395K Z2 2	FHLMC REMIC Ser 2926 Cl EW 5.000% 01/1		06/01/2016.	Paydown		30,923	30,923	30,522	30,753		171		171		30,923			0	636	01/15/2025	1
31395M QS 1	FHLMC REMIC Ser 2935 Cl LM 4.500% 02/1		06/01/2016.	Paydown		10,156	10,156	9,655	10,009		148		148		10,156			0	191	02/15/2035	1
31396F G3 1	FHLMC REMIC Ser 3068 Cl Z 5.500% 11/15		06/01/2016.	Paydown		395,835	395,835	409,987	404,139		(8,304)		(8,304)		395,835			0	9,129	11/15/2035	1
31396V RY 6	FNMA REMIC Ser 2007-36 Cl PH 5.500% 04		06/01/2016.	Paydown		293,053	293,053	306,973	298,076		(5,023)		(5,023)		293,053			0	6,343	04/25/2037	1
31396X UC 6	FNMA REMIC Ser 2007-88 Cl AE 6.000% 09		06/01/2016.	Paydown		426,452	426,452	438,246	429,539		(3,087)		(3,087)		426,452			0	11,543	09/25/2037	1
31402E HA 9	FNMA Pool #726625 3.500% 07/25/18		06/01/2016.	Paydown		1,495	1,495	1,416	1,464		30		30		1,495			0	22	07/25/2018	1
31402Q NH 0	FNMA Pool #734892 3.500% 08/25/18		06/01/2016.	Paydown		14,961	14,961	13,755	14,557		404		404		14,961			0	220	08/25/2018	1
31403B 3K 7	FNMA Pool #744302 3.500% 09/25/18		06/01/2016.	Paydown		42,793	42,793	40,279	41,958		835		835		42,793			0	631	09/25/2018	1
31405E 6P 5	FNMA Pool #787578 6.000% 07/25/35		06/01/2016.	Paydown		52,826	52,826	54,023	53,909		(1,083)		(1,083)		52,826			0	1,177	07/25/2035	1
31409K Y3 5	FNMA Pool #873830 5.940% 07/25/24		06/01/2016.	Paydown		1,796	1,796	2,051	2,005		(208)		(208)		1,796			0	44	07/25/2024	1
462590 JL 5	Iowa Student Ln Liq Corp Rev LBASS AMT S		06/01/2016.	Call 100.0000		450,000	450,000	450,000	450,000				0		450,000			0	12,375	12/01/2025	1FE
677555 XD 1	Ohio St Econ Development Rev Txbl Ohio E		06/01/2016.	Call 100.0000		120,000	120,000	120,000	120,000				0		120,000			0	3,324	12/01/2021	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						2,895,946	2,895,946	2,955,907	2,929,739	0	(33,789)	0	(33,789)	0	2,895,946	0	0	0	68,740	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000759 CR 9	American Business Fin Svcs Inc RMBS Ser		06/01/2016.	Paydown		59,543	59,543	59,529	59,479		63		63		59,543			0	769	07/15/2033	5FM
000759 CV 0	American Business Fin Svcs Inc RMBS Ser		06/01/2016.	Paydown		35,766	51,073	49,345	49,345				0		49,345		(13,580)	(13,580)	2,178	09/15/2033	5FM
00241Y AB 0	AVSC Holding (PSAV Presen) 1st Lien Term		04/19/2016.	Barclays Capital		1,669,813	1,764,000	1,757,243	878,651		310		310		1,757,657		(87,844)	(87,844)	28,224	01/22/2021	4FE
00253C HH 3	Aames Mtg Tr RMBS Ser 2001-4 Cl A4 6.5		06/01/2016.	Paydown		14,180	14,180	14,174	14,463		(283)		(283)		14,180			0	376	04/25/2031	1FM
00253C HK 6	Aames Mtg Tr RMBS Ser 2001-4 Cl M1 7.1		06/01/2016.	Paydown			9,203	9,198	9,338		(6)		(6)		9,331		(9,331)	(9,331)	252	01/25/2032	4FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1 6.0		06/01/2016	Paydown			8,873	3,052	3,052				0		3,052		(3,052)	(3,052)	186	06/25/2032	1FM
009363 AL 6	Airgas Inc Sr Nt 2.950% 06/15/16		05/15/2016	Call 100.0000		10,000,000	10,000,000	9,986,000	9,998,660		1,340		1,340		10,000,000			0	122,917	06/15/2016	2FE
01877K AB 9	Alliance Pipeline LP Sr Nt 6.996% 12/3		06/30/2016	Redemption 100.0000		3,086	3,086	3,076	3,082		4		4		3,086			0	108	12/31/2019	2FE
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2016	Paydown		374,849	134,257	114,113	114,113				0		114,113		260,736	260,736	16,274	03/25/2037	1FM
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2		06/01/2016	Paydown		51,038	51,038	50,511	50,639		399		399		51,038			0	927	09/25/2035	1FM
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3		06/15/2016	Redemption 100.0000		24,553	24,553	24,553	24,553				0		24,553			0	649	02/15/2025	1
040104 BW 0	Argent Securities Inc RMBS Ser 2003-WD C		06/01/2016	Paydown		134,577	134,577	134,518	138,837		(4,260)		(4,260)		134,577			0	3,168	10/25/2033	1FM
04231# AA 7	Armstrong/Heinz Contract Sec ABS Lease B		06/15/2016	Redemption 100.0000		26,991	26,991	26,991	26,991				0		26,991			0	878	08/15/2016	2
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20		05/01/2016	Paydown		19,130	19,130	19,877	19,206		(77)		(77)		19,130			0	530	03/21/2029	1FM
05164# AA 5	Aurora Health Care (Badger RE) CTL 6.9		06/15/2016	Redemption 100.0000		29,864	29,864	28,980	29,498		365		365		29,864			0	870	12/15/2022	1
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C		06/01/2016	Paydown		342,123	342,123	350,676	347,661		(5,538)		(5,538)		342,123			0	4,007	03/10/2033	1FM
05948K RM 3	Bank of America Alt Loan Tr RMBS Ser 200		06/01/2016	Paydown		76,722	76,722	73,174	75,938		784		784		76,722			0	1,528	06/25/2019	1FM
05948K XQ 7	Bank of America Alt Loan Tr RMBS Ser 200		06/01/2016	Paydown		56,514	64,596	63,581	63,581				0		63,581		(7,067)	(7,067)	1,483	03/25/2035	4FM
05948K XS 3	Bank of America Alt Loan Tr RMBS Ser 200		06/01/2016	Paydown		63,244	72,288	70,320	70,320				0		70,320		(7,076)	(7,076)	1,659	03/25/2035	3FM
07386H QG 9	Bear Stearns Alt- A Tr RMBS Ser 2005-1 C		06/27/2016	Paydown		142,629	142,629	138,083	139,204		3,425		3,425		142,629			0	826	01/25/2035	1FM
105667 AB 5	Bravo Mtg Loan Trust RMBS Ser 2006-1 Cl		06/27/2016	Paydown		226,269	226,269	128,568	94,122		132,147		132,147		226,269			0	754	07/25/2036	1FM
12489W NP 5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4 3.87		06/01/2016	Paydown		140,478	140,478	140,473	140,286		193		193		140,478			0	2,180	07/25/2035	1FM
12644@ CA 1	CTL Cap Tr CTL Ser 2004-17 Texas Instr		06/15/2016	Redemption 100.0000		120,903	120,903	120,903	120,903				0		120,903			0	2,753	01/15/2026	1
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW 7.8		06/10/2016	Redemption 100.0000		49,682	49,682	49,682	49,682				0		49,682			0	1,631	10/10/2031	2
126650 BS 8	CVS Health Corp ABS PTC Nt 7.507% 01/1		06/10/2016	Redemption 100.0000		21,933	21,933	27,881	27,417		(5,483)		(5,483)		21,933			0	687	01/10/2032	2FE
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1		06/10/2016	Redemption 100.0000		36,124	36,124	36,124	36,124				0		36,124			0	708	01/10/2036	2FE
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2016	Paydown		1,787,168	1,787,168	1,720,876	1,714,691		72,477		72,477		1,787,168			0	45,647	04/25/2035	1FM
12667F TA 3	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2016	Paydown		7,773	7,773	7,773	7,748		26		26		7,773			0	207	08/25/2034	1FM
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2016	Paydown		77,829	77,829	78,328	77,869		(40)		(40)		77,829			0	1,904	05/25/2035	1FM
12668B RZ 8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4 5.5		06/01/2016	Paydown		149,668	78,335	67,236	65,972		1,264		1,264		67,236		82,432	82,432	6,435	05/25/2036	1FM
126694 E9 5	CWHL Inc RMBS Ser 2006-OA4 Cl A1 1.397		06/01/2016	Paydown		186,249	186,249	126,215	126,215				0		126,215		60,034	60,034	1,089	04/25/2046	3FM
12669E 3P 9	CWALT Loan Tr RMBS Ser 2003-J9 Cl 1A6		06/01/2016	Paydown		4,951	4,951	4,812	4,860		91		91		4,951			0	113	10/25/2033	1FM
149837 AA 4	CBA Small Balance Comm Mtg Tr LBASS Frnc		06/27/2016	Paydown		9,638	9,120	3,624	3,624				0		3,624		6,013	6,013	29	06/25/2038	1AM
14987E AC 1	CCOH Safari LLC Hgh Yld Corp 5.750% 02		05/23/2016	Tax Free Exchange		8,020,134	8,000,000	8,021,750	8,021,240		(1,106)		(1,106)		8,020,134			0	233,833	02/15/2026	3FE
15189@ AA 7	Centerpoint Anchorage Tr CTL PTC Lease B		06/15/2016	Redemption 100.0000		60,110	60,110	60,110	60,110				0		60,110			0	1,980	09/15/2022	2
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001		06/01/2016	Paydown		16,687	16,687	16,686	16,639		48		48		16,687			0	448	07/25/2032	3FM
152314 FZ 8	Centex Home Equity Loan Tr RMBS Ser 2002		06/01/2016	Paydown		35,944	35,944	35,943	35,866		77		77		35,944			0	783	11/25/2028	1FM
16678R DU 8	Chevy Chase Mtg Funding Corp RMBS Ser 20		06/27/2016	Paydown		43,946	43,946	43,067	43,273		673		673		43,946			0	147	07/25/2036	1FM
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-		06/01/2016	Paydown		16,331	16,331	16,330	16,308		23		23		16,331			0	311	04/25/2034	1FM
17307G MC 9	Citigroup Mtg Loan Trust RMBS Ser 2004-H		06/25/2016	Paydown		29,943	29,943	29,976	29,966		(23)		(23)		29,943			0	103	12/25/2034	1FM
19075Q AB 8	Cobank ACB Sub Nt 7.875% 04/16/18		04/15/2016	Call 100.0000		18,750,000	18,750,000	19,836,708	19,294,906		(544,906)		(544,906)		18,750,000			0	738,281	04/16/2018	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
191098 AH 5	Coca-Cola Bottling Co Cons Deb 5.000%	.	06/15/2016.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	50,000	06/15/2016.	2FE
20030N AG 6	Comcast Corp Co Gtd Nt 4.950% 06/15/16	.	06/15/2016.	Maturity		3,363,000	3,363,000	3,436,246	3,368,651		(5,651)		(5,651)		3,363,000			0	83,234	06/15/2016.	1FE
22357@ AA 9	Cox Tower II PTC Nt 5.409% 01/02/40	.	06/02/2016.	Redemption 100.0000		25,340	25,340	25,340	25,340				0		25,340			0	571	01/02/2040.	2
225458 BU 1	CS First Boston Mtg Sec Corp RMBS Ser 20	.	04/01/2016.	Paydown		81,361	81,361	82,035	81,132		230		230		81,361			0	1,424	05/25/2028.	1FM
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20	.	06/01/2016.	Paydown		70,930	70,930	69,555	70,330		599		599		70,930			0	1,616	07/25/2035.	1FM
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199	.	06/01/2016.	Paydown		22,736	22,736	22,734	22,688		48		48		22,736			0	533	08/15/2030.	1FM
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS	.	06/01/2016.	Paydown		30,377	30,377	30,371	30,356		21		21		30,377			0	681	09/25/2033.	1FM
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C	.	06/01/2016.	Paydown		59,621	66,507	62,399	62,399				0		62,399		(2,779)	(2,779)	1,526	09/25/2035.	2FM
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl	.	06/01/2016.	Paydown		37,494	37,494	37,483	37,881		(387)		(387)		37,494			0	830	12/25/2033.	1FM
268668 FD 7	EMC Mtg Loan Tr RMBS Ser 2006-A Cl A 0	.	06/27/2016.	Paydown		46,107	46,107	36,550	36,550		9,557		9,557		46,107			0	168	12/25/2042.	1FM
302567 AA 0	FPL Energy American Wind LLC Sr Nt 6.6	.	06/20/2016.	Redemption 100.0000		203,351	203,351	202,625	202,759		592		592		203,351			0	13,378	06/20/2023.	2FE
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199	.	06/01/2016.	Paydown		18,907	18,907	19,326	18,886		21		21		18,907			0	543	12/10/2024.	6FM
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5	.	06/01/2016.	Paydown		27,728	27,728	27,729	27,728				0		27,728			0	774	07/20/2031.	1FM
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200	.	04/01/2016.	Paydown		13,510	13,510	13,510	13,487				0		13,486		24	24	238	04/25/2034.	1FM
38119# AA 2	Golden Spread Elec Cooperative 1st Mtg B	.	05/06/2016.	Redemption 100.0000		74,223	74,223	74,223	74,223				0		74,223			0	2,128	05/06/2025.	1FE
404122 AN 3	HCA Inc Term Ln B4 Nt 1 3.881% 05/01/1	.	06/30/2016.	Redemption 100.0000		1,386	1,386	1,386	1,386				0		1,386			0	24	05/01/2018.	3FE
44919* AC 2	I595 Express LLC Sr Nt 3.310% 12/31/31	.	06/30/2016.	Redemption 100.0000		124,943	124,943	124,943	124,943				0		124,943			0	2,068	12/31/2031.	1FE
45254N GA 9	IMPAC CMB Tr RMBS Ser 2003-11 Cl 2A1 1	.	06/27/2016.	Paydown		1,996	1,996	1,966	1,967		29		29		1,996			0	11	10/25/2033.	1FM
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2 0.8	.	06/27/2016.	Paydown		61,624	61,624	60,325	60,325		1,299		1,299		61,624			0	235	08/25/2035.	1FM
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser	.	06/01/2016.	Paydown		48,948	48,948	48,948	48,802		145		145		48,948			0	1,398	08/25/2034.	1FM
45254T PY 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser	.	06/27/2016.	Paydown		15,928	15,928	15,970	15,934		(6)		(6)		15,928			0	92	11/25/2034.	1FM
45254T TN 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser	.	06/27/2016.	Paydown		107,413	107,413	107,413	107,413				0		107,413			0	311	05/25/2036.	1FM
45660N YZ 2	Residential Asset Sec Tr RMBS Ser 2004-R	.	06/01/2016.	Paydown		105,600	105,600	96,360	104,564		216		216		104,780		821	821	1,648	08/25/2033.	1FM
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3	.	06/01/2016.	Paydown		51,988	51,988	52,419	52,041		(52)		(52)		51,988			0	1,033	01/25/2035.	1FM
471109 AN 8	Jarden Corp Nt 5.000% 11/15/23	.	04/20/2016.	Tax Free Exchange		3,073,886	3,000,000	3,071,250	3,069,449		(3,062)		(3,062)		3,066,386		7,500	7,500	70,833	11/15/2023.	3FE
50026* AA 3	Kohls Corp CTL Shelby MI 7.600% 12/15/	.	06/15/2016.	Redemption 100.0000		14,618	14,618	15,444	14,953		(335)		(335)		14,618			0	463	12/15/2022.	2
50180L AC 4	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A	.	06/11/2016.	Paydown		116,740	116,740	120,379	117,278		(538)		(538)		116,740			0	3,509	04/15/2041.	1FM
52465# BF 1	Legg Mason Mtg Cap Corp LBASS Ser 2001-C	.	06/10/2016.	Redemption 100.0000		18,131	18,131	19,662	18,338		(207)		(207)		18,131			0	408	04/10/2017.	1
52467@ BC 8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl	.	06/15/2016.	Redemption 100.0000		49,106	49,106	54,011	50,143		(1,037)		(1,037)		49,106			0	1,679	11/15/2018.	5*
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005	.	06/27/2016.	Paydown		19,136	34,664	16,954	16,954				0		16,954		2,183	2,183	137	09/26/2045.	1FM
55265K F6 1	Master Asset Sec Tr RMBS Ser 2003-7 Cl 4	.	06/01/2016.	Paydown		55,440	55,440	52,321	53,863		1,577		1,577		55,440			0	1,258	09/25/2033.	1FM
55265K Q3 6	Master Asset Sec Tr RMBS Ser 2003-9 Cl 2	.	06/01/2016.	Paydown		62,552	62,552	60,958	61,478		1,074		1,074		62,552			0	1,651	10/25/2033.	1FM
576434 A2 0	Master Asset Securitization Tr RMBS Ser	.	06/01/2016.	Paydown		110,992	110,992	112,102	111,308		(316)		(316)		110,992			0	2,722	01/25/2035.	3FM
576434 J5 4	Master Asset Securitization Tr RMBS Ser	.	06/01/2016.	Paydown		22,093	22,093	22,486	22,176		(83)		(83)		22,093			0	506	03/25/2035.	1FM
576434 N2 6	Master Asset Securitization Tr RMBS Ser	.	06/01/2016.	Paydown		23,302	23,302	22,911	23,051		1		1		23,052		250	250	540	04/25/2035.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
576434 UH 5	Master Asset Securitization Tr RMBS Ser		06/01/2016.	Paydown		13,810	13,810	13,810	13,810				0		13,810			0	279	08/25/2034	1FM
576434 WD 2	Master Asset Securitization Tr RMBS Ser		06/01/2016.	Paydown		19,773	19,773	19,927	19,738		35		35		19,773			0	463	09/25/2034	1FM
57643M JM 7	Master Asset Securitization Tr RMBS Ser		06/01/2016.	Paydown		435,426	435,426	427,261	429,677		5,749		5,749		435,426			0	9,782	12/25/2034	1FM
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200		06/01/2016.	Paydown		54,568	54,568	54,546	54,454		(38)		(38)		54,416		152	152	1,690	09/25/2032	1FM
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1 5.598%		06/15/2016.	Paydown		15,251	15,251	15,250	15,250				0		15,251			0	361	07/15/2038	2AM
61749M AV 1	Morgan Stanley Cap I CMBS Ser 2006-T23 C		06/01/2016.	Paydown		828,413	828,413	849,932	827,815		598		598		828,413			0	20,036	08/12/2041	1FM
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2		06/15/2016.	Call 100.0000		73,773	73,773	73,773	73,773				0		73,773			0	1,630	09/15/2028	1
63651P AA 2	National Inst Health Twinbrook CTL B Bld		06/15/2016.	Redemption 100.0000		30,399	30,399	30,399	30,399				0		30,399			0	726	01/15/2019	1
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2		06/01/2016.	Paydown		59,829	59,829	59,816	59,715		115		115		59,829			0	1,259	11/25/2033	1FM
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23		06/15/2016.	Redemption 100.0000		29,700	29,700	29,699	29,699		1		1		29,700			0	753	05/15/2023	1
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		06/01/2016.	Paydown		13,371	13,371	13,371	13,336		35		35		13,371			0	286	03/25/2034	1FM
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2		06/01/2016.	Paydown		13,480	13,480	13,374	13,415		66		66		13,480			0	349	07/25/2034	1FM
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3		06/01/2016.	Paydown		35,397	35,397	35,396	35,312		85		85		35,397			0	703	10/25/2034	1FM
681919 AS 5	Omnicom Group Inc Sr Nt 5.900% 04/15/1		04/15/2016.	Maturity		10,000,000	10,000,000	11,265,100	10,069,294		(69,294)		(69,294)		10,000,000			0	295,000	04/15/2016	2FE
68557N AB 9	Orbital ATK Inc Sr Nt 5.500% 10/01/23		05/17/2016.	Tax Free Exchange		4,859,049	4,700,000	4,868,750	3,462,939		(7,890)		(7,890)		4,859,049			0	163,717	10/01/2023	3FE
70466@ AA 6	Peach State Labs Inc Sr Sec Term Ln Nt 1		04/01/2016.	Redemption 100.0000		46,875	46,875	46,875					0		46,875			0	303	06/30/2020	4Z
73019# AD 4	PNC Equip Finc LLC LBASS Priv Pl Nt Ser		05/15/2016.	Redemption 100.0000		133,339	133,339	133,339	133,339				0		133,339			0	2,033	11/15/2027	1
74153Q AH 5	Pride International Inc Co Gtd Nt 6.87		04/05/2016.	Call 71.0000		1,739,500	2,450,000	1,788,500	2,753,320		(4,347)	1,009,473	(1,013,820)		1,739,500			0	107,613	08/15/2020	3FE
74922P AC 8	Residential Accredit Loans Inc RMBS Ser		06/27/2016.	Paydown		41,263	41,263	27,610	27,610				0		27,610		13,653	13,653	94	02/25/2037	1FM
755920 AF 2	Receipts on Corp Sec Tr ABS Coll Tr Ser		05/15/2016.	Redemption 100.0000		164,402	164,402	186,704	167,278		(2,876)		(2,876)		164,402			0	5,240	05/15/2017	3AM
760985 M9 9	Residential Asset Mtg Prod Inc RMBS Ser		06/01/2016.	Paydown		11,702	11,702	11,702	11,672		30		30		11,702			0	240	01/25/2034	1FM
760985 US 8	Residential Asset Mtg Prod Inc RMBS Ser		06/01/2016.	Paydown		26,317	26,317	24,257	25,515		802		802		26,317			0	422	03/25/2033	1FM
760985 ZF 1	Residential Asset Mtg Prod Inc RMBS Ser		06/01/2016.	Paydown		28,387	28,387	28,386	28,317		69		69		28,387			0	623	09/25/2033	1FM
76110H EU 9	Residential Accredit Loans Inc RMBS Ser		05/01/2016.	Paydown		1,925,360	1,925,360	1,914,529	1,916,254		9,106		9,106		1,925,360			0	41,950	06/25/2033	1FM
76110W MC 7	Residential Asset Sec Corp RMBS Ser 2001		06/01/2016.	Paydown		41,362	41,362	41,354	41,276		86		86		41,362			0	1,036	09/25/2031	1FM
76110W MF 0	Residential Asset Sec Corp RMBS Ser 2001		06/01/2016.	Paydown		29,746	62,343	33,141	33,141				0		33,141		(3,395)	(3,395)	1,672	09/25/2031	6FM
76112B SN 1	Residential Asset Mtg Products RMBS Ser		06/01/2016.	Paydown		29,840	29,840	28,432	29,386		454		454		29,840			0	540	09/25/2034	1FM
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A		06/01/2016.	Paydown		10,494	10,483	9,549	9,549				0		9,549		945	945	274	05/25/2037	3FM
76126C DE 9	RACERS Tr ABS Ser 1998-CCE-1 Cl A1 6.6		05/15/2016.	Redemption 100.0000		115,935	115,935	113,651	115,489		445		445		115,935			0	3,840	05/15/2018	1
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2		06/01/2016.	Redemption 100.0000		22,034	22,034	23,040	22,512		(478)		(478)		22,034			0	637	11/01/2026	2
805564 PB 1	Saxon Asset Securities Tr RMBS Ser 2003-		06/01/2016.	Paydown		22,469	22,469	22,469	22,469				0		22,469			0	458	12/25/2033	1FM
81441P BZ 3	Security Natl Mtg Loan Tr RMBS Ser 2004-		06/01/2016.	Paydown		24,667	24,667	24,667	24,667				0		24,667			0	570	11/25/2034	1FM
863579 CD 8	Structured Adj Rate Mtg Ln RMBS Ser 2004		06/01/2016.	Paydown		41,194	41,194	41,548	41,305		(13)		(13)		41,292		(98)	(98)	520	10/25/2034	1FM
86358R 5X 1	Structured Asset Sec Corp RMBS Ser 2002-		06/27/2016.	Paydown		49,563	49,563	45,900	46,364		3,199		3,199		49,563			0	269	08/25/2032	1FM
86359A QK 2	Structured Asset Sec Corp RMBS Ser 2003-		06/01/2016.	Paydown		18,414	18,414	18,403	18,384		30		30		18,414			0	403	04/25/2033	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86359B ZG 9	Structured Asset Sec Corp RMBS Ser 2004-	.	06/01/2016.	Paydown		32,096	32,096	32,086	32,018		78		78		32,096			0	726	09/25/2034	1FM
86359B ZS 3	Structured Asset Sec Corp RMBS Ser 2004-	.	06/01/2016.	Paydown		107,490	107,490	109,035	108,144		(654)		(654)		107,490			0	2,535	09/25/2034	1FM
86359D FQ 5	Structured Asset Sec Corp RMBS Ser 2005-	.	06/01/2016.	Paydown		86,241	86,241	87,171	86,561		(320)		(320)		86,241			0	2,462	06/25/2035	3FM
86359D GQ 4	Structured Asset Sec Corp RMBS Ser 2005-	.	06/01/2016.	Paydown		10,011	10,011	10,040	9,997		14		14		10,011			0	245	12/25/2034	3FM
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt	.	06/30/2016.	Redemption 100.0000		30,396	30,396	30,396	30,396				0		30,396			0	931	03/30/2023	2FE
908594 A* 5	Union Tank Car Co ABS Sr Sec Nt 6.820%	.	06/01/2016.	Redemption 100.0000		311,544	311,544	311,544	311,544				0		311,544			0	10,624	06/01/2016	1
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G	.	06/15/2016.	Redemption 100.0000		108,313	108,313	107,956	108,222		91		91		108,313			0	2,124	11/15/2018	1
91740# AA 8	United States of America BIA-2 CTL Alber	.	06/15/2016.	Redemption 100.0000		11,741	11,741	11,741	11,741				0		11,741			0	282	10/15/2025	1
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls	.	06/15/2016.	Redemption 100.0000		51,727	51,727	51,727	51,727				0		51,727			0	1,165	12/15/2026	1
91802M AA 8	Utility Contract Funding LLC Nt 7.944%	.	04/01/2016.	Redemption 100.0000		188,618	188,618	188,515	188,582		37		37		188,618			0	7,492	10/01/2016	2FE
91847* AA 4	VA Evansville IN CTL Ls Fin Tr 4.950%	.	06/14/2016.	Redemption 100.0000		100,869	100,869	100,869	100,869				0		100,869			0	2,082	10/14/2031	1
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10	.	06/01/2016.	Paydown		34,241	34,241	33,736	33,574		668		668		34,241			0	432	10/25/2033	1FM
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20	.	06/01/2016.	Paydown		6,098	8,228	8,295	8,270				0		8,269		(2,171)	(2,171)	175	10/25/2035	3FM
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L	.	06/15/2016.	Redemption 100.0000		9,048	9,048	9,473	9,328		(280)		(280)		9,048			0	267	05/15/2032	1
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59	.	06/01/2016.	Redemption 100.0000		18,998	18,998	18,998	18,998				0		18,998			0	523	11/01/2022	2
94983B AM 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	.	06/01/2016.	Paydown		654,497	654,497	622,181	629,099		25,397		25,397		654,497			0	16,203	04/25/2036	1FM
96188# AA 6	WETT Holdings LLC Sr Sec Nt 4.310% 12/	.	06/30/2016.	Redemption 100.0000		66,667	66,667	66,667	66,667				0		66,667			0	1,437	12/18/2024	2FE
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1 7	.	06/25/2016.	Redemption 100.0000		30,201	30,201	34,627	31,964		(1,764)		(1,764)		30,201			0	1,250	01/25/2023	2
98149B AK 7	World Kitchen LLC Term Ln Nt 1 5.500%	.	04/29/2016.	Redemption 100.0000		119,453	119,453	118,855	119,124		329		329		119,453			0	2,190	04/02/2018	4FE
74041E AC 9	Preferred Term Sec Ltd XVI LBASS Mezz N	R	06/23/2016.	Paydown		368,243	368,243	20,447	1,908	17,138	347,796		364,934		368,243			0	2,928	03/23/2035	6FE
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B	R	06/28/2016.	Paydown		16,810	16,810	16,812	16,810				0		16,810			0	39	12/22/2035	5AM
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser	R	06/22/2016.	Redemption 100.0000		9,205	9,205	9,205	9,205				0		9,205			0	43	03/22/2038	1FE
81726J AE 1	Sensata Technologies 1st Lien Term Ln B	F	06/30/2016.	Redemption 100.0000		12,438	12,438	12,350	12,358		79		79		12,438			0	222	10/14/2021	2FE
3899999. Total Bonds - Industrial and Miscellaneous						76,466,936	76,813,750	78,115,579	74,866,787	17,138	(36,838)	1,009,473	(1,029,173)	0	76,168,585	0	298,350	298,350	2,198,150	XXX	XXX
8399997. Total Bonds - Part 4						84,382,604	84,729,418	85,988,599	82,809,693	17,138	(64,072)	1,009,473	(1,056,407)	0	84,084,253	0	298,350	298,350	2,348,669	XXX	XXX
8399999. Total Bonds						84,382,604	84,729,418	85,988,599	82,809,693	17,138	(64,072)	1,009,473	(1,056,407)	0	84,084,253	0	298,350	298,350	2,348,669	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						84,382,604	XXX	85,988,599	82,809,693	17,138	(64,072)	1,009,473	(1,056,407)	0	84,084,253	0	298,350	298,350	2,348,669	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																							
Equity Basket Options CALL - Rainbow Options BASKET$01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653	07/16/2015	07/15/2016		20,751,752	2,107.4000	997,329			(0)			(251,244)						003
S&P500 Index CALL Spread (SPX) Options SPXTSAA$1	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/18/2015	08/15/2016		11,124,273	2,091.5400	532,347			193,938		193,938	(152,456)						003
Equity Basket Options CALL - Rainbow Options BASKET$01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09	08/18/2015	08/15/2016		25,067,377	2,091.5400	1,194,962			0			(612,025)						003
Equity Basket Options CALL - Rainbow Options BASKET$01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	09/16/2015	09/15/2016		30,494,463	1,978.0900	1,497,278			927,439		927,439	(812,216)						003
S&P500 Index CALL Spread (SPX) Options SPXTSAA$1	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09	10/16/2015	10/14/2016		15,071,725	2,023.8600	716,655			783,202		783,202	33,942						003
Equity Basket Options CALL - Rainbow Options BASKET$01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Citigroup Fin Products Inc	MBNUM2BPBDO7JBLYG310	10/16/2015	10/14/2016		29,982,286	2,023.8600	1,238,268			320,953		320,953	(1,053,926)						003
S&P500 Index CALL Spread (SPX) Options SPXTSAA$1	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653	10/19/2015	07/15/2016		8,403,395	2,107.4000	242,269			60,256		60,256	(173,104)						003
Equity Basket Options CALL - Rainbow Options BASKET$01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	11/17/2015	11/15/2016		28,207,161	2,023.0400	1,429,539			283,009		283,009	(956,131)						003
S&P500 Index CALL Spread (SPX) Options SPXTSAA$1	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653	11/17/2015	11/15/2016		15,057,159	2,023.0400	792,186			820,665		820,665	60,132						003
Equity Basket Options CALL - Rainbow Options BASKET$01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Citigroup Fin Products Inc	MBNUM2BPBDO7JBLYG310	12/16/2015	12/15/2016		31,932,515	2,043.4100	1,443,350			182,866		182,866	(1,029,584)						003
Equity Basket Options CALL - Rainbow Options BASKET$01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	01/19/2016	01/13/2017		34,115,583	1,880.3300		1,602,700		3,100,654		3,100,654	1,497,954						003
Equity Basket Options CALL - Rainbow Options BASKET$01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653	03/16/2016	03/15/2017		26,600,266	2,015.9300		1,111,891		1,140,782		1,140,782	28,891						003
Equity Basket Options CALL - Rainbow Options BASKET$01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	04/06/2016	02/15/2017		51,874,413	2,015.9300		5,208,191		5,461,046		5,461,046	252,855						003
Equity Basket Options CALL - Rainbow Options BASKET$01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	04/18/2016	04/14/2017		29,958,752	2,080.7300		1,156,408		655,037		655,037	(501,370)						003
Equity Basket Options CALL - Rainbow Options BASKET$01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653	05/17/2016	05/15/2017		11,150,172	2,046.6100		500,420		585,562		585,562	85,142						003
Equity Basket Options CALL - Rainbow Options BASKET$01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653	05/17/2016	05/15/2017		29,206,106	2,046.6100		1,169,120		1,333,727		1,333,727	164,606						003
Equity Basket Options CALL - Rainbow Options BASKET$01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653	06/16/2016	06/15/2017		11,582,202	2,071.5000		529,307		532,234		532,234	2,927						003
Equity Basket Options CALL - Rainbow Options BASKET$01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	06/16/2016	06/15/2017		34,992,864	2,071.5000		1,508,192		1,408,658		1,408,658	(99,534)						003
S&P500 Index CALL Spread (SPX) Options SPXTSAA$1	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653	06/17/2016	06/15/2017		17,693,936	2,071.5000		842,436		872,759		872,759	30,323						003

Statement as of June 30, 2016 of the **NATIONWIDE LIFE & ANNUITY INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/16/2015	07/07/2017		13,608	239.4200	511			623		623	465						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/16/2015	07/09/2018		7,289,579	244.0100	292,027			292,241		292,241	202,322						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/16/2015	07/09/2018		1,368,074	251.5300	39,665			33,380		33,380	24,531						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/16/2015	07/09/2018		10,198,108	246.7500	364,379			344,409		344,409	244,004						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/16/2015	07/09/2018		2,114,765	248.6100	69,709			63,172		63,172	45,423						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/16/2015	07/07/2017		166,993	243.9600	4,902			5,453		5,453	4,265						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/16/2015	07/07/2017		29,610	240.0100	1,077			1,301		1,301	977						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/16/2015	07/07/2017		636,886	244.6200	18,006			19,704		19,704	15,506						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/16/2015	07/07/2017		1,314,975	248.5300	29,583			28,785		28,785	23,405						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/16/2015	07/07/2017		2,043,712	247.3700	49,255			49,813		49,813	40,136						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/16/2015	07/07/2017		1,100,772	246.3600	28,163			29,362		29,362	23,460						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/16/2015	07/09/2018		4,542,646	242.8400	190,909			195,276		195,276	133,760						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/16/2015	07/09/2018		1,471,530	250.6200	44,434			38,292		38,292	27,958						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2017		33,760	240.0600	1,170			1,493		1,493	1,112						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2018		16,363,876	240.9300	717,236			791,141		791,141	528,804						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2018		3,468,674	254.8600	82,902			67,635		67,635	50,513						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2018		31,025,052	243.4600	1,226,719			1,297,978		1,297,978	888,461						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2018		3,901,955	250.7200	112,660			102,458		102,458	74,399						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2018		4,889,577	250.6600	141,568			128,923		128,923	93,575						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2018		25,414,312	247.9000	831,619			806,543		806,543	573,145						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2017		43,139	241.7100	1,367			1,698		1,698	1,288						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2017		948,204	242.5200	28,746			35,146		35,146	26,880						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2017		2,388,785	239.3100	86,118			111,158		111,158	82,123						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2017		1,687,095	245.5700	42,960			49,128		49,128	38,660						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2017		1,790,140	251.1700	32,448			31,236		31,236	25,651						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2017		2,156,918	248.1900	47,053			50,010		50,010	40,211						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2017		5,540,580	247.1200	128,866			141,327		141,327	112,688						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2018		662,190	240.7900	29,183			32,264		32,264	21,536						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2017		204,326	239.0000	5,211			9,790		9,790	7,143						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2018		5,270,614	249.6200	116,458			151,637		151,637	108,710						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2018		35,851,349	238.6200	1,314,037			1,976,163		1,976,163	1,283,619						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2018		10,173,767	246.6400	259,475			354,807		354,807	248,472						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2018		4,521,711	245.3000	122,757			171,279		171,279	118,616						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2018		38,433,904	243.5600	1,131,270			1,614,799		1,614,799	1,101,242						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2017		390,426	239.0600	9,926			18,633		18,633	13,605						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2017		639,407	238.6700	16,641			31,295		31,295	22,745						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2017		1,634,526	238.9900	41,687			78,364		78,364	57,170						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2017		1,256,897	243.7000	23,992			43,253		43,253	33,195						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2017		783,019	247.1300	11,932			20,423		20,423	16,160						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2017		2,316,892	244.7500	41,345			73,479		73,479	56,945						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2017		3,152,600	244.2000	58,281			104,391		104,391	80,494						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2018		20,989,121	238.9300	758,359			1,138,490		1,138,490	741,951						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	09/01/2017		386,798	232.4700	13,588			27,112		27,112	18,025						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	08/31/2018		18,668,534	233.3400	821,245			1,330,720		1,330,720	810,840						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	08/31/2018		2,713,819	243.7800	75,526			113,096		113,096	77,106						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	08/31/2018		28,027,048	233.5300	1,222,819			1,980,745		1,980,745	1,209,762						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	08/31/2018		28,967,320	241.5400	893,286			1,370,434		1,370,434	914,873						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	08/31/2018		3,806,184	239.8700	126,532			197,096		197,096	129,393						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	08/31/2018		32,987,960	238.0400	1,189,244			1,878,215		1,878,215	1,209,407						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	09/01/2017		734,080	234.4800	23,079			46,260		46,260	31,671						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	09/01/2017		458,322	233.8600	14,924			29,870		29,870	20,270						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	09/01/2017		1,517,264	232.6600	52,752			105,319		105,319	70,219						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	09/01/2017		1,824,458	237.7800	47,409			94,916		94,916	67,893						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	09/01/2017		1,014,400	241.0800	21,560			42,576		42,576	31,654						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	09/01/2017		7,131,728	240.0700	161,298			320,480		320,480	235,594						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	09/01/2017		3,219,609	238.4000	80,694			161,166		161,166	116,163						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/08/2015	08/31/2018		303,638	233.5600	13,236			21,430		21,430	13,094						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/28/2015	09/22/2017		18,154	233.4600	664			1,214		1,214	813						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/28/2015	09/24/2018		170,517	234.0100	7,870			11,847		11,847	7,248						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/28/2015	09/24/2018		26,384,019	232.9200	1,272,806			1,924,635		1,924,635	1,161,616						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/28/2015	09/24/2018		8,300,570	243.8500	251,311			348,418		348,418	236,687						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/28/2015	09/24/2018		46,063,726	233.1700	2,200,020			3,323,256		3,323,256	2,012,091						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/28/2015	09/24/2018		21,510,290	241.2000	733,198			1,046,558		1,046,558	693,263						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/28/2015	09/24/2018		8,912,237	239.8500	322,008			465,801		465,801	304,378						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/28/2015	09/24/2018		58,360,156	237.7100	2,312,220			3,401,344		3,401,344	2,172,662						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
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Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/28/2015	09/22/2017		51,390	232.0600	2,024			3,691		3,691	2,422						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/28/2015	09/22/2017		563,514	232.3600	21,852			39,864		39,864	26,276						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/28/2015	09/22/2017		1,583,023	232.8100	59,926			109,457		109,457	72,631						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/28/2015	09/22/2017		2,253,809	233.0700	84,144			153,769		153,769	102,425						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/28/2015	09/22/2017		3,689,030	237.8000	106,069			193,072		193,072	137,053						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/28/2015	09/22/2017		2,301,698	241.5100	53,165			94,830		94,830	70,274						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/28/2015	09/22/2017		4,009,840	238.9500	107,896			195,466		195,466	140,696						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/28/2015	09/22/2017		6,242,791	238.7500	169,983			308,159		308,159	221,284						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/13/2017		15,149	234.4300	582			966		966	651						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/12/2018		320,226	234.7600	15,525			21,575		21,575	13,278						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/12/2018		41,008,502	234.6200	1,999,693			2,780,643		2,780,643	1,708,380						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/12/2018		9,243,360	245.3500	286,527			358,606		358,606	246,032						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/12/2018		61,910,636	234.6500	3,013,976			4,192,189		4,192,189	2,576,538						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/12/2018		9,417,306	242.6700	328,550			425,680		425,680	285,051						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/12/2018		17,578,493	241.1500	654,867			862,975		862,975	569,459						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/12/2018		56,083,128	239.2900	2,260,238			3,033,941		3,033,941	1,964,237						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/13/2017		20,957	233.9900	824			1,368		1,368	917						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/13/2017		471,983	234.7900	17,810			29,527		29,527	20,012						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/13/2017		468,324	234.3400	18,085			30,014		30,014	20,216						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/13/2017		2,940,406	234.5800	112,136			186,041		186,041	125,727						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/13/2017		3,567,066	239.1700	105,995			172,935		172,935	123,888						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/13/2017		1,243,421	243.0800	29,419			46,488		46,488	34,758						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/13/2017		5,604,888	240.2300	156,659			254,046		254,046	184,238						003

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/14/2015	10/13/2017		12,591,666	240.1400	353,962			574,046		574,046	415,880						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2017		967,496	235.1100	31,698			59,697		59,697	40,415						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2018		38,493,197	235.4900	1,643,953			2,515,615		2,515,615	1,555,897						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2018		8,566,261	246.3700	226,377			315,343		315,343	217,334						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2018		54,175,051	235.4900	2,313,688			3,540,472		3,540,472	2,189,765						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2018		15,614,265	243.6600	467,733			672,096		672,096	452,503						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2018		14,397,744	242.2600	459,582			669,488		669,488	444,994						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2018		58,731,568	240.3000	2,044,312			3,030,739		3,030,739	1,975,825						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2017		880,423	235.5700	28,139			52,978		52,978	36,088						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2017		1,505,945	235.3600	48,674			91,667		91,667	62,268						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2017		2,320,657	235.3600	75,007			141,258		141,258	95,954						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2017		5,054,810	240.1300	124,054			232,198		232,198	167,321						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2017		3,915,917	243.6000	76,632			140,489		140,489	105,214						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2017		4,321,201	241.4300	98,079			182,441		182,441	133,376						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2017		7,439,917	241.0500	172,744			322,065		322,065	234,474						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2018		713,315	235.2200	30,807			47,202		47,202	29,102						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017		73,397	233.8000	2,622			4,868		4,868	3,228						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017		3,340,468	233.4900	121,364			225,084		225,084	148,617						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017		206,052	240.8900	4,916			9,063		9,063	6,561						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017		4,042,003	238.4000	111,679			207,559		207,559	146,085						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017		1,980,479	241.9200	44,395			81,416		81,416	59,585						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017		91,272	239.0800	2,423			4,498		4,498	3,191						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017		83,362	238.6900	2,266			4,207		4,207	2,971						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017		3,883,938	239.1200	102,951			190,937		190,937	135,518						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017		8,681,767	239.1600	229,430			425,757		425,757	302,321						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018		320,837	232.9900	15,323			23,512		23,512	14,064						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018		367,285	233.2200	17,380			26,648		26,648	15,986						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017		202,055	233.1100	7,487			13,879		13,879	9,114						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018		404,037	233.5500	18,876			28,894		28,894	17,404						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018		229,627	243.7000	6,952			9,914		9,914	6,655						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018		34,372,537	233.5100	1,607,185			2,462,387		2,462,387	1,482,445						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018		5,349,540	244.1800	158,317			224,827		224,827	151,575						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018		930,292	233.1600	44,133			67,673		67,673	40,566						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018		487,498	241.7300	16,109			23,433		23,433	15,445						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018		47,973,252	233.6200	2,233,506			3,420,136		3,420,136	2,061,838						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018		7,902,161	241.7800	260,479			378,833		378,833	249,822						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018		13,489,107	240.2000	476,557			702,615		702,615	456,179						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018		1,909,299	239.2500	70,287			104,386		104,386	67,113						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017		67,487	233.3700	2,468			4,575		4,575	3,016						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018		55,065,163	238.3300	2,108,803			3,151,804		3,151,804	2,006,704						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017		138,019	233.3500	5,053			9,366		9,366	6,172						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017		19,792	242.0600	440			806		806	591						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017		56,677	233.3700	2,073			3,842		3,842	2,532						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017		69,652	232.9900	2,598			4,813		4,813	3,155						003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017		91,364	241.1500	2,143			3,951		3,951	2,868						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017		1,593,646	233.4500	58,027			107,600		107,600	71,005						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017		13,431	233.9300	486			886		886	588						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017		1,298,866	238.8000	35,783			65,273		65,273	46,090						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017		185,516	242.0200	4,226			7,602		7,602	5,562						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017		926,978	239.3200	24,794			45,134		45,134	32,062						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017		215,924	239.5900	5,680			10,340		10,340	7,368						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017		2,573,386	239.8900	66,561			120,955		120,955	86,480						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017		5,869,127	239.5500	154,866			281,748		281,748	200,673						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018		358,809	234.4600	16,389			24,682		24,682	15,012						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018		1,039,347	233.9600	48,431			73,105		73,105	44,193						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018		492,620	234.0100	22,915			34,573		34,573	20,913						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018		74,784	244.6000	2,210			3,079		3,079	2,080						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017		10,795	234.1400	386			704		704	468						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018		21,049,798	234.1100	974,958			1,470,780		1,470,780	890,741						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018		2,472,144	244.6100	73,063			101,725		101,725	68,712						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018		1,354,246	234.0200	62,941			95,002		95,002	57,472						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018		857,456	242.2300	28,161			40,239		40,239	26,605						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018		34,875,995	234.1200	1,615,342			2,435,754		2,435,754	1,475,333						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018		2,050,275	241.6300	69,146			99,350		99,350	65,313						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018		9,693,603	242.1200	319,920			457,601		457,601	302,237						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018		11,744,330	240.5200	415,858			603,185		603,185	392,262						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options INDEX$024...	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018		4,157,157	240.2800	148,869			216,171		216,171	140,242						003
Mozaic Index CALL Options INDEX$024...	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018		35,916,649	238.7900	1,371,161			2,013,796		2,013,796	1,286,418						003
Mozaic Index CALL Options INDEX$024...	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017		232,934	243.3000	4,895			8,751		8,751	6,486						003
Mozaic Index CALL Options INDEX$024...	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017		415,740	233.9300	15,038			27,424		27,424	18,200						003
Mozaic Index CALL Options INDEX$024...	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017		433,091	234.2100	15,422			28,156		28,156	18,758						003
Mozaic Index CALL Options INDEX$024...	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017		225,862	241.9400	5,163			9,304		9,304	6,801						003
Mozaic Index CALL Options INDEX$024...	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017		167,008	234.1600	5,967			10,886		10,886	7,247						003
Mozaic Index CALL Options INDEX$024...	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017		3,494,307	234.0700	125,412			228,833		228,833	152,157						003
Mozaic Index CALL Options INDEX$024...	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017		528,560	241.4300	12,463			22,517		22,517	16,371						003
Mozaic Index CALL Options INDEX$024...	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017		20,024	234.4800	588			1,287		1,287	858						003
Mozaic Index CALL Options INDEX$024...	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017		2,077,698	239.2200	45,991			102,189		102,189	72,272						003
Mozaic Index CALL Options INDEX$024...	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017		388,997	242.7300	6,879			15,286		15,286	11,223						003
Mozaic Index CALL Options INDEX$024...	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017		608,490	240.0900	12,737			28,369		28,369	20,260						003
Mozaic Index CALL Options INDEX$024...	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017		2,216,199	239.7300	47,458			105,653		105,653	75,152						003
Mozaic Index CALL Options INDEX$024...	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017		1,900,027	240.1000	39,773			88,527		88,527	63,228						003
Mozaic Index CALL Options INDEX$024...	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017		5,577,821	239.9000	118,325			263,134		263,134	187,523						003
Mozaic Index CALL Options INDEX$024...	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018		331,248	234.8900	12,951			22,395		22,395	13,663						003
Mozaic Index CALL Options INDEX$024...	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018		1,351,543	234.6000	53,494			92,574		92,574	56,284						003
Mozaic Index CALL Options INDEX$024...	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018		1,784,923	234.5300	70,862			122,642		122,642	74,502						003
Mozaic Index CALL Options INDEX$024...	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018		1,190,849	245.1900	29,226			47,655		47,655	32,267						003
Mozaic Index CALL Options INDEX$024...	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017		395,523	234.7200	11,467			25,095		25,095	16,781						003
Mozaic Index CALL Options INDEX$024...	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018		24,295,593	234.5000	965,510			1,671,586		1,671,586	1,015,087						003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018		5,341,393	245.2700	130,659			212,778		212,778	144,168						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018		7,410,356	234.6300	293,003			506,889		506,889	308,291						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018		1,217,025	242.5200	33,821			56,460		56,460	37,335						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018		28,683,026	234.5100	1,139,868			1,972,569		1,972,569	1,198,005						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018		3,234,683	241.9000	92,746			155,113		155,113	101,976						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018		8,312,495	242.5900	230,338			384,185		384,185	254,212						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018		6,061,167	241.1100	180,107			302,977		302,977	197,674						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018		5,098,160	240.5600	155,171			262,198		262,198	170,145						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018		42,462,576	239.2500	1,372,452			2,333,762		2,333,762	1,494,292						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017		168,883	234.4900	4,957			10,845		10,845	7,229						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017		178,541	234.2200	5,320			11,627		11,627	7,722						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017		1,080,368	234.2500	32,146			70,249		70,249	46,674						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017		352,824	242.5800	6,296			14,005		14,005	10,267						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017		1,415,262	234.4800	41,544			90,931		90,931	60,607						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017		1,759,807	234.3600	52,010			113,777		113,777	75,710						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017		802,343	241.6300	15,251			33,911		33,911	24,618						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017		92,140	231.9400	3,163			6,732		6,732	4,320						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017		1,604,686	238.7500	37,065			81,428		81,428	57,152						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017		1,907,107	236.6000	50,169			109,516		109,516	74,907						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017		368,055	240.5700	7,601			16,711		16,711	11,971						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017		1,579,826	237.1100	40,356			88,165		88,165	60,685						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017		4,776,293	238.0700	115,112			252,260		252,260	175,651						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017		385,020	240.1700	8,152			17,924		17,924	12,784						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017		4,472,466	237.6400	110,659			242,164		242,164	167,759						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018		299,526	231.8200	13,465			23,176		23,176	13,590						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018		2,178,404	232.1800	96,529			166,027		166,027	97,796						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018		3,897,421	231.8800	174,733			300,807		300,807	176,518						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017		374,596	231.7600	12,979			27,607		27,607	17,670						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018		924,724	242.1700	26,477			43,874		43,874	28,859						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018		21,142,668	232.1400	937,715			1,614,098		1,614,098	950,289						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018		2,475,972	243.3400	67,119			110,308		110,308	73,342						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018		7,276,524	232.0000	324,769			558,794		558,794	328,406						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018		1,697,519	240.7900	51,803			86,564		86,564	56,183						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018		29,295,933	232.0200	1,306,375			2,247,853		2,247,853	1,321,411						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018		4,189,461	239.2800	136,753			230,601		230,601	147,388						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018		5,060,388	240.8700	153,819			256,992		256,992	166,930						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018		7,053,423	238.7500	235,897			398,542		398,542	253,314						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018		13,778,059	238.4600	466,875			789,634		789,634	500,346						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017		31,545	231.1200	1,132			2,396		2,396	1,519						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018		38,069,557	237.2400	1,360,227			2,313,655		2,313,655	1,446,797						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017		77,068	240.1300	1,635			3,597		3,597	2,564						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017		168,325	235.0700	4,847			10,503		10,503	7,044						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017		2,051,687	231.9700	70,345			149,693		149,693	96,112						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017		747,479	239.5700	16,426			36,104		36,104	25,579						003

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017		465,636	231.8000	16,114			34,387		34,387	21,996						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017		1,892,985	232.9200	61,564			131,866		131,866	85,844						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017		156,572	231.9600	5,619			11,457		11,457	7,272						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017		522,764	232.1300	18,595			37,942		37,942	24,143						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017		2,812,126	232.0400	100,477			204,983		204,983	130,264						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017		2,493,042	239.4100	58,385			122,432		122,432	85,606						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017		1,016,058	236.7100	27,951			58,275		58,275	39,448						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017		1,116,088	239.9300	25,332			53,118		53,118	37,359						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017		3,406,364	237.4400	89,745			187,572		187,572	128,125						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017		12,782,988	237.3600	338,836			707,077		707,077	482,510						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017		670,441	237.6600	17,449			36,461		36,461	24,973						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017		3,461,011	237.5600	90,630			189,293		189,293	129,491						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018		375,803	232.3400	17,105			28,521		28,521	16,661						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017		80,926	232.3900	2,840			5,801		5,801	3,705						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018		135,610	232.1100	6,227			10,392		10,392	6,054						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018		4,434,307	232.2700	202,360			337,526		337,526	197,003						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018		9,881,476	232.1800	452,526			754,989		754,989	440,167						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018		2,793,375	242.5500	81,773			130,630		130,630	85,273						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018		21,058,100	232.1000	967,742			1,614,323		1,614,323	940,225						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018		3,237,628	242.7100	94,128			150,122		150,122	98,142						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018		27,116,796	232.2800	1,236,388			2,063,182		2,063,182	1,204,365						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018		7,734,368	240.1200	252,777			410,132		410,132	261,520						003

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018		40,682,070	232.0600	1,872,840			3,123,921		3,123,921	1,818,543						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018		16,718,543	239.6000	559,140			909,923		909,923	577,161						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2017		39,191	232.4200	1,372			2,805		2,805	1,792						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018		11,393,768	240.2500	370,091			600,232		600,232	383,236						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018		8,805,818	238.5300	308,629			505,151		505,151	316,891						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018		38,913,720	238.2400	1,381,026			2,263,843		2,263,843	1,415,829						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018		48,885,512	236.7800	1,848,620			3,047,911		3,047,911	1,876,425						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2017		307,815	232.4600	10,751			21,989		21,989	14,059						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2017		483,845	231.7200	17,598			35,809		35,809	22,649						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2017		92,484	241.2700	1,932			4,051		4,051	2,891						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2017		861,284	232.1200	30,636			62,542		62,542	39,791						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2017		3,777,444	232.0500	134,968			275,217		275,217	174,923						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2017		1,082,742	240.0900	24,358			51,032		51,032	35,956						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/20/2016	01/12/2018		287,860	232.3900		10,389		20,676		20,676	10,287						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/20/2016	01/12/2018		4,864,149	237.8000		129,323		263,536		263,536	134,213						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/20/2016	01/12/2018		6,979,762	237.6100		187,810		382,233		382,233	194,423						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/20/2016	01/12/2018		1,523,466	237.8900		40,321		82,121		82,121	41,800						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/20/2016	01/12/2018		4,031,388	237.6100		108,476		220,771		220,771	112,295						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019		398,665	232.1700		18,801		30,540		30,540	11,739						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019		73,218	232.5600		3,400		5,518		5,518	2,118						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019		3,643,361	232.3100		170,940		277,474		277,474	106,534						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019		6,732,741	232.3400		315,348		512,115		512,115	196,767						003

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019		3,520,429	242.7500		105,315		163,687		163,687	58,372						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019		8,347,227	232.2900		391,972		636,247		636,247	244,275						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/20/2016	01/12/2018		44,303	232.2500		1,611		3,204		3,204	1,593						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019		2,013,326	243.0000		59,584		92,378		92,378	32,794						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019		27,452,612	232.2900		1,289,129		2,092,508		2,092,508	803,379						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019		8,724,479	240.3700		290,734		458,734		458,734	168,000						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019		17,736,294	232.3000		832,156		1,351,341		1,351,341	519,185						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019		18,054,964	239.7100		619,040		981,150		981,150	362,110						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019		2,626,809	240.6000		86,588		136,525		136,525	49,937						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019		4,004,675	238.8800		142,445		226,682		226,682	84,237						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019		33,702,620	238.4200		1,223,117		1,950,683		1,950,683	727,566						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019		22,723,165	236.9900		877,508		1,407,450		1,407,450	529,942						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/20/2016	01/12/2018		314,373	232.4200		11,321		22,548		22,548	11,227						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/20/2016	01/12/2018		1,263,503	232.3700		45,652		90,842		90,842	45,190						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/20/2016	01/12/2018		2,058,791	239.9900		48,050		98,136		98,136	50,086						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/20/2016	01/12/2018		154,926	232.5500		5,542		11,043		11,043	5,501						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/20/2016	01/12/2018		1,267,962	232.2100		46,169		91,863		91,863	45,694						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/20/2016	01/12/2018		3,881,908	239.5100		93,245		190,442		190,442	97,197						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/20/2016	01/12/2018		732,953	236.9600		20,486		41,619		41,619	21,133						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018		28,343	233.6700		1,346		1,917		1,917	571						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018		2,195,077	241.0800		71,212		98,421		98,421	27,209						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018		128,992	237.5200		5,054		7,127		7,127	2,073						003

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Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018		405,431	241.2000		13,055		18,044		18,044	4,989						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018		5,188,809	240.5200		173,536		240,780		240,780	67,244						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018		10,074,780	239.4400		357,144		498,724		498,724	141,580						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018		50,842	238.3600		1,906		2,679		2,679	773						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018		319,109	238.7500		11,722		16,445		16,445	4,723						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019		391,556	233.7600		22,658		28,096		28,096	5,438						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019		5,115,890	234.2300		290,906		359,701		359,701	68,795						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019		4,605,201	233.7100		267,038		331,151		331,151	64,113						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018		510,119	234.3400		23,443		33,367		33,367	9,924						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019		2,383,628	244.5300		89,946		101,205		101,205	11,259						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019		2,714,809	233.5600		158,292		196,477		196,477	38,185						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019		493,531	243.5600		19,395		22,081		22,081	2,686						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019		20,315,912	233.8500		1,172,338		1,452,108		1,452,108	279,770						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019		6,871,004	242.0400		287,658		333,066		333,066	45,408						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019		7,859,260	233.4200		460,771		572,204		572,204	111,433						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019		17,714,492	241.5900		755,123		878,891		878,891	123,768						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019		636,776	241.0500		27,757		32,478		32,478	4,721						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019		2,324,126	240.3000		104,384		123,106		123,106	18,722						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019		41,770,054	240.2800		1,877,701		2,214,713		2,214,713	337,012						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018		177,881	232.8300		8,795		12,537		12,537	3,742						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019		8,904,888	238.5500		428,872		513,900		513,900	85,028						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018		732,781	243.4400		20,834		28,258		28,258	7,424						003

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Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018		471,806	233.6600		22,420		31,929		31,929	9,509						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018		1,707,466	233.8900		80,180		114,239		114,239	34,059						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018		2,747,239	240.7700		90,668		125,551		125,551	34,883						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018		219,817	233.2200		10,666		15,202		15,202	4,536						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018		164,861	235.1000		7,299		10,373		10,373	3,074						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018		57,580	239.7000		2,431		2,820		2,820	389						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018		933,975	248.9900		23,933		24,525		24,525	592						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018		1,780,838	241.4000		69,057		78,726		78,726	9,669						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018		636,415	250.8400		14,649		14,480		14,480	(169)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018		448,991	251.0500		10,191		10,047		10,047	(144)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018		61,505	236.7400		2,999		3,559		3,559	560						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018		1,990,409	249.1500		50,524		51,634		51,634	1,110						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018		17,334	243.8100		592		657		657	65						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018		921,105	250.5900		21,498		21,375		21,375	(123)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018		25,720	251.0200		585		577		577	(8)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018		3,103,898	245.2200		98,331		106,973		106,973	8,642						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018		39,999	236.7400		1,950		2,315		2,315	365						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018		6,184,668	246.3200		184,273		197,430		197,430	13,157						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018		1,257,436	244.0600		42,407		46,870		46,870	4,463						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019		1,313,776	238.2100		74,126		77,278		77,278	3,152						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019		138,784	241.9300		6,795		6,794		6,794	(1)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019		146,318	260.6200		3,204		2,270		2,270	(934)						003

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Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019		3,587,721	239.4400		193,363		198,935		198,935	5,572						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019		6,088,760	240.6500		313,265		318,051		318,051	4,786						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019		3,082,218	250.0500		108,521		95,923		95,923	(12,598)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019		3,771,784	240.8200		192,847		195,350		195,350	2,503						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019		311,503	255.3100		8,707		6,961		6,961	(1,746)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018		686,902	245.5600		21,348		23,125		23,125	1,777						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019		20,087,419	240.3200		1,047,185		1,066,681		1,066,681	19,496						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019		6,987,811	248.8900		258,362		233,007		233,007	(25,355)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019		2,041,996	253.9000		60,841		50,015		50,015	(10,826)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019		1,684,026	239.8300		89,411		91,614		91,614	2,203						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019		16,034,878	247.8100		619,867		569,473		569,473	(50,394)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019		1,438,513	247.6300		56,071		51,621		51,621	(4,450)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019		249,724	247.8200		9,654		8,864		8,864	(790)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019		397,842	243.5000		18,315		17,942		17,942	(373)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019		30,736,000	246.7200		1,243,639		1,161,827		1,161,827	(81,812)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019		1,636,451	244.0900		73,629		71,513		71,513	(2,116)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018		381,369	243.2300		13,443		15,013		15,013	1,570						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018		78,078	256.7400		1,246		1,076		1,076	(170)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018		197,651	243.8900		6,729		7,451		7,451	722						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018		24,306	239.3300		1,046		1,217		1,217	171						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018		177,983	247.1600		5,060		5,351		5,351	291						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018		611,690	239.5800		25,977		30,172		30,172	4,195						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018		48,699	243.1600		1,828		1,944		1,944	116						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018		1,655,226	252.4100		37,171		33,872		33,872	(3,299)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018		2,119,465	241.9800		84,483		91,145		91,145	6,662						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018		223,839	251.1500		5,413		5,065		5,065	(348)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018		1,232,015	251.6400		28,951		26,819		26,819	(2,132)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018		908,116	249.5200		24,144		23,296		23,296	(848)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018		94,162	247.5700		2,794		2,788		2,788	(6)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018		4,717,801	250.3700		119,378		113,428		113,428	(5,950)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018		506,348	250.7100		12,569		11,858		11,858	(711)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018		2,183,112	248.3800		61,894		60,955		60,955	(939)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018		5,248,520	248.6200		146,909		143,985		143,985	(2,924)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018		280,112	242.1600		11,064		11,912		11,912	848						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018		135,622	248.3700		3,845		3,790		3,790	(55)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018		32,904	248.4900		928		911		911	(17)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019		45,505	243.1900		2,215		2,098		2,098	(117)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019		544,467	243.5600		26,135		24,621		24,621	(1,514)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019		334,293	243.6000		16,020		15,085		15,085	(935)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019		1,543,426	258.1800		39,983		28,821		28,821	(11,162)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019		6,746,316	243.1900		328,429		311,038		311,038	(17,391)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019		3,868,250	242.9500		190,178		180,587		180,587	(9,591)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019		2,725,649	253.8400		85,583		67,786		67,786	(17,797)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019		9,449,520	243.4700		455,102		429,334		429,334	(25,768)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018		14,157	255.1000		270		231		231	(39)						003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019		4,033,415	254.2800		124,220		97,520		97,520	(26,700)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019		14,016,552	243.1000		684,612		649,270		649,270	(35,342)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019		6,173,885	251.2900		216,384		179,975		179,975	(36,409)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019		12,413,626	253.3000		399,235		319,488		319,488	(79,747)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019		1,321,107	242.9200		65,004		61,771		61,771	(3,233)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019		16,203,561	250.5200		586,751		494,852		494,852	(91,899)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019		11,276,499	251.5000		391,605		324,537		324,537	(67,068)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019		180,407	251.4000		6,294		5,224		5,224	(1,070)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019		675,187	248.5100		26,588		23,215		23,215	(3,373)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019		40,803,017	249.2100		1,560,977		1,346,807		1,346,807	(214,170)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018		212,952	243.5600		7,831		8,286		8,286	455						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019		2,640,315	247.8400		106,832		94,358		94,358	(12,474)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018		93,317	242.8500		3,559		3,800		3,800	241						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018		409,927	253.4600		8,647		7,696		7,696	(951)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018		931,589	242.7500		35,714		38,176		38,176	2,462						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018		21,930	251.5900		517		479		479	(38)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018		657,733	242.2100		25,927		27,883		27,883	1,956						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018		309,204	242.3300		11,345		13,117		13,117	1,772						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018		1,657,729	250.8900		39,354		38,908		38,908	(446)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018		745,008	242.8400		27,605		30,619		30,619	3,014						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018		566,915	251.3600		13,095		12,833		12,833	(262)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018		2,555,778	250.2100		63,133		63,167		63,167	34						003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018		641,175	250.4400		15,633		15,574		15,574	(59)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018		6,777,059	248.9500		180,182		183,942		183,942	3,760						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018		370,424	248.8300		9,908		10,143		10,143	235						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018		3,620,660	248.7300		97,424		99,864		99,864	2,440						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019		287,479	242.7900		13,880		13,601		13,601	(279)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019		121,513	242.7000		5,886		5,776		5,776	(110)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018		24,456	243.1000		894		989		989	95						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019		1,702,960	242.6800		82,563		81,027		81,027	(1,536)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019		1,367,358	256.9800		36,299		28,035		28,035	(8,264)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019		6,136,180	242.1600		303,647		299,829		299,829	(3,818)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019		1,266,540	242.8100		61,100		59,860		59,860	(1,240)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019		1,501,045	253.3800		46,770		38,820		38,820	(7,950)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019		14,071,368	242.3200		691,803		681,971		681,971	(9,832)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019		5,032,706	253.1200		158,628		132,284		132,284	(26,344)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019		6,070,431	243.0100		290,413		283,962		283,962	(6,451)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019		1,463,849	250.6400		51,364		44,756		44,756	(6,608)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019		15,880,413	251.8200		529,199		452,233		452,233	(76,966)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018		112,102	242.9700		4,127		4,570		4,570	443						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019		2,614,784	250.1400		93,636		82,354		82,354	(11,282)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019		20,145,515	250.3800		714,145		625,534		625,534	(88,611)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019		19,207,804	249.0000		721,727		646,788		646,788	(74,939)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019		224,760	248.1400		8,752		7,952		7,952	(800)						003

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Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018		23,306	240.4000		978		1,110		1,110	132						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018		75,943	255.8500		1,334		1,191		1,191	(143)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018		513,989	241.6500		20,261		22,729		22,729	2,468						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018		152,597	243.1400		5,569		6,155		6,155	586						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018		1,113,462	252.9100		23,442		22,302		22,302	(1,140)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018		698,615	241.8200		27,287		30,577		30,577	3,290						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018		59,921	243.5900		2,214		2,364		2,364	150						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018		6,527,903	251.3900		156,877		149,207		149,207	(7,670)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018		442,397	250.7800		11,016		10,593		10,593	(423)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018		9,475,516	250.2100		243,828		236,824		236,824	(7,004)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018		73,100	249.3600		1,975		1,946		1,946	(29)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018		949,549	248.7000		26,622		26,512		26,512	(110)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018		71,262	243.0900		2,701		2,901		2,901	200						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019		51,817	243.0600		2,550		2,427		2,427	(123)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019		2,155,691	243.0400		106,147		101,082		101,082	(5,065)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019		1,217,596	257.9200		32,109		23,680		23,680	(8,429)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019		4,194,004	242.9200		207,473		197,877		197,877	(9,596)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018		455,185	242.8800		17,441		18,774		18,774	1,333						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019		427,572	243.4500		20,722		19,629		19,629	(1,093)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019		350,694	254.0100		11,002		8,786		8,786	(2,216)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019		20,546,879	243.0200		1,012,521		964,451		964,451	(48,070)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019		4,715,492	254.0800		147,484		117,623		117,623	(29,861)						003

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019		2,869,289	242.9500		141,776		135,167		135,167	(6,609)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019		82,257	251.2800		2,902		2,437		2,437	(465)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019		14,357,475	252.5700		479,346		393,335		393,335	(86,011)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019		1,091,465	250.7100		39,438		33,457		33,457	(5,981)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019		23,853,839	251.3400		839,280		704,182		704,182	(135,098)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019		6,130,305	249.3400		234,548		203,640		203,640	(30,908)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018		112,618	255.2700		2,143		1,885		1,885	(258)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018		506,014	243.5200		18,760		20,050		20,050	1,290						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018		420,655	253.8800		8,717		7,898		7,898	(819)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018		1,124,412	242.9200		42,995		46,260		46,260	3,265						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018		1,660,630	251.8500		38,846		36,634		36,634	(2,212)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018		83,162	243.0200		3,164		3,400		3,400	236						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018		101,189	251.1600		2,465		2,354		2,354	(111)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018		4,853	244.2700		195		184		184	(11)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018		6,599,285	250.9600		186,570		157,053		157,053	(29,517)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018		40,498	248.9700		1,276		1,116		1,116	(160)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018		112,526	243.3700		4,738		4,520		4,520	(218)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018		181,823	249.5000		5,571		4,822		4,822	(749)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019		254,824	243.8300		13,356		11,425		11,425	(1,931)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019		1,565,590	243.9600		81,616		69,717		69,717	(11,899)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019		2,068,572	258.6700		59,062		37,864		37,864	(21,198)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019		4,478,416	243.9000		234,005		200,055		200,055	(33,950)						003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019		102,775	243.6100		5,432		4,661		4,661	(771)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019		64,430	255.1600		2,142		1,490		1,490	(652)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018		170,040	244.0600		6,921		6,539		6,539	(382)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019		28,465,680	243.9400		1,485,096		1,268,926		1,268,926	(216,170)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019		5,649,789	255.1100		188,273		131,063		131,063	(57,210)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019		624,914	243.8700		32,703		27,959		27,959	(4,744)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019		611,308	252.1300		23,068		17,110		17,110	(5,958)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019		18,472,370	253.4900		658,537		475,138		475,138	(183,399)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019		661,998	251.4000		25,750		19,371		19,371	(6,379)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019		26,202,929	252.1300		988,770		733,392		733,392	(255,378)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019		1,894,638	250.2500		77,269		59,387		59,387	(17,882)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018		30,897	256.5600		631		469		469	(162)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018		157,971	243.6500		6,563		6,235		6,235	(328)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018		7,237	244.2700		291		275		275	(16)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018		736,150	254.9700		16,531		12,774		12,774	(3,757)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018		1,488,390	243.9900		60,760		57,496		57,496	(3,264)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018		2,693,485	252.7700		68,695		55,778		55,778	(12,917)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018		2,115,772	251.8400		56,931		47,091		47,091	(9,840)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018		3,040	243.9800		94		119		119	25						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018		50,403	252.9300		863		1,050		1,050	187						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018		84,015	244.0900		2,577		3,255		3,255	678						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018		4,416,093	252.6200		77,211		94,258		94,258	17,047						003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018		13,496,363	251.8200		249,502		306,278		306,278	56,776						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018		115,129	244.7900		3,380		4,267		4,267	888						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018		198,940	249.4000		4,348		5,396		5,396	1,048						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018		930,257	249.2900		20,480		25,433		25,433	4,953						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019		171,961	244.3900		6,799		7,524		7,524	725						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019		2,304,618	244.3800		91,216		100,890		100,890	9,674						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019		1,999,451	259.3800		36,803		35,289		35,289	(1,514)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018		395,451	244.4700		11,846		14,957		14,957	3,111						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019		9,223,934	244.4200		364,341		402,947		402,947	38,606						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019		49,348	244.8300		1,912		2,109		2,109	197						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019		299,279	255.5000		6,805		6,844		6,844	39						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019		43,480,196	244.4000		1,719,191		1,901,435		1,901,435	182,244						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019		9,691,531	255.5100		220,359		221,488		221,488	1,129						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019		42,380	244.8100		1,643		1,814		1,814	171						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019		25,673,128	254.0300		631,095		644,546		644,546	13,451						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019		107,990	252.4800		2,880		2,983		2,983	103						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019		38,474,188	252.7300		1,012,113		1,046,730		1,046,730	34,617						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019		503,750	250.4100		14,908		15,752		15,752	844						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018		33,563	256.8200		432		510		510	78						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018		688,304	244.7700		20,232		25,542		25,542	5,310						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018		51,996	245.4400		1,468		1,848		1,848	380						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018		1,432,157	255.7800		19,929		23,740		23,740	3,811						003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018		2,181,838	244.2500		66,233		83,680		83,680	17,447						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018		4,286,393	253.4800		70,474		85,548		85,548	15,074						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018		84,539	244.8300		2,478		3,125		3,125	647						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018		35,189	243.5900		1,159		1,424		1,424	265						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018		7,139,934	251.1700		145,164		173,953		173,953	28,789						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018		13,194,079	250.6100		278,834		334,769		334,769	55,935						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018		644,113	244.0700		20,612		25,314		25,314	4,702						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018		197,070	249.8800		4,370		5,268		5,268	898						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018		592,663	247.9900		14,878		18,063		18,063	3,185						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019		325,468	243.6600		13,704		15,070		15,070	1,366						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019		2,883,266	243.5700		121,866		134,112		134,112	12,246						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019		2,889,931	258.2500		58,872		57,528		57,528	(1,344)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019		12,191,774	243.4100		519,215		571,683		571,683	52,468						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019		47,489,170	243.4900		2,014,819		2,217,845		2,217,845	203,026						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018		48,986	243.7700		1,595		1,961		1,961	366						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019		14,789,748	254.7800		362,968		366,785		366,785	3,817						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019		35,951,588	253.1800		957,287		982,851		982,851	25,564						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019		37,606,774	251.8200		1,073,747		1,114,591		1,114,591	40,844						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018		797,266	243.2700		26,760		32,907		32,907	6,147						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018		191,965	256.2800		2,717		3,154		3,154	437						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018		582,857	243.6300		19,143		23,535		23,535	4,392						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018		916,397	254.5100		14,773		17,338		17,338	2,565						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018		2,578,451	243.5700		84,994		104,498		104,498	19,504						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018		2,982,607	252.6000		55,019		65,353		65,353	10,334						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018		403,366	242.6600		14,024		17,272		17,272	3,248						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018		54,011	247.4300		1,696		1,724		1,724	28						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018		214,658	246.0500		7,317		7,499		7,499	182						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019		82,669	246.7100		3,497		3,285		3,285	(212)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019		1,421,998	247.3400		58,506		54,624		54,624	(3,882)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019		2,222,837	261.9100		44,302		35,156		35,156	(9,146)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019		8,277,104	246.8200		348,517		326,944		326,944	(21,573)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019		26,053,771	246.9000		1,092,844		1,024,730		1,024,730	(68,114)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019		6,857,555	258.4000		164,722		136,774		136,774	(27,948)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019		24,322,630	256.8300		633,011		536,238		536,238	(96,773)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019		23,159,326	255.1600		656,600		566,593		566,593	(90,007)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018		606,535	245.4500		21,404		22,018		22,018	614						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018		14,421	259.9700		195		177		177	(18)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018		93,656	245.2900		3,335		3,434		3,434	99						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018		931,090	259.0600		13,479		12,369		12,369	(1,110)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018		949,559	247.0500		30,501		31,083		31,083	582						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018		2,084,332	256.0900		37,362		35,352		35,352	(2,010)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018		4,093,922	255.1200		78,474		74,970		74,970	(3,504)						003
Mozaic Index CALL Options INDEX$024	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018		7,712,131	254.2800		156,488		150,735		150,735	(5,753)						003
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										83,439,877	64,896,882	0	187,188,527	XXX	187,188,527	72,609,484	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										83,439,877	64,896,882	0	187,188,527	XXX	187,188,527	72,609,484	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0369999. Total-Purchased Options-Call Options and Warrants										83,439,877	64,896,882	0	187,188,527	XXX	187,188,527	72,609,484	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										83,439,877	64,896,882	0	187,188,527	XXX	187,188,527	72,609,484	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	Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	12/04/2014	02/03/2024		43,347,500	SD (1.966 EUR)			436,697	4,476,500		5,349,244		(854,000)			601,639		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6750*AC6	D 1-1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2015	04/29/2025		30,800,000	ISD (2.84 GBP)			124,569	4,178,000		4,691,647		2,850,000			460,929		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367#AD5	D 1-1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/04/2015	06/25/2025		12,400,300	ISD (2.62 EUR)			112,927	183,700		226,652		(268,400)			187,206		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367#AE3	D 1-1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/04/2015	06/25/2027		12,400,300	ISD (2.77 EUR)			110,879	183,700		239,573		(268,400)			206,981		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2956@AP6	D 1-1	Currency	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/25/2015	09/23/2025		15,750,000	ISD (3.43 GBP)			75,976	2,439,000		2,712,732		1,425,000			241,014		100 / 100
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond -- Q1297#AH1	D 1-1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2015	10/08/2023		49,129,990	SD (0.755 CHF)			682,944	(50,338)		(415,250)		(1,280,917)			667,236		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0369@AX4	D 1-1	Currency	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/28/2016	04/27/2026		28,784,000	ISD (2.93 GBP)			33,668	2,162,000		1,960,179		2,162,000			454,356		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- 78467KB#3	D 1-1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2016	06/06/2026		48,178,000	ISD (3.05 GBP)			26,595	2,920,600		3,211,215		2,920,600			764,718		100 / 100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	1,604,255	16,493,162	XXX	17,975,995	0	6,685,883	0	0	3,584,080	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	1,604,255	16,493,162	XXX	17,975,995	0	6,685,883	0	0	3,584,080	XXX	XXX
1179999. Total-Swaps-Foreign Exchange										0	0	1,604,255	16,493,162	XXX	17,975,995	0	6,685,883	0	0	3,584,080	XXX	XXX
1209999. Total-Swaps										0	0	1,604,255	16,493,162	XXX	17,975,995	0	6,685,883	0	0	3,584,080	XXX	XXX
1399999. Total-Hedging Effective										0	0	1,604,255	16,493,162	XXX	17,975,995	0	6,685,883	0	0	3,584,080	XXX	XXX
1409999. Total-Hedging Other										83,439,877	64,896,882	0	187,188,527	XXX	187,188,527	72,609,484	0	0	0	0	XXX	XXX
1449999. TOTAL										83,439,877	64,896,882	1,604,255	203,681,690	XXX	205,164,522	72,609,484	6,685,883	0	0	3,584,080	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
3	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 15	16	17	18	19	20	21	22
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																					
U6	94	47,000	Mini Futures Contract	IULGB	D 1-1	dex	09/15/2016.	CBT 1UAUICTO4EQ4DO6ZH473	06/15/2016.	.....178.1529	.....178.1900	86,620					1,745	1,745	312,400	3	500
6	2,240	...112,000	FIA	FIAGB	D 1-1	dex	09/15/2016.	CME KJNXBSWZVIKEX4NFOL81	06/15/2016.	..2,081.0569	..2,090.2000	2,483,426					1,024,022	1,024,023	8,725,000	3	50
6	592	29,600	IUL	IULGB	D 1-1	dex	09/15/2016.	CME KJNXBSWZVIKEX4NFOL81	06/15/2016.	..2,101.1267	..2,090.2000	685,915					.......(323,430)	.........(323,430)	2,300,000	3	50
6	608	30,400	MSCI EAFE Mini Index FIA	FIAGB	D 1-1	dex	09/15/2016.	ICE 549300HWWR1D8OTS2G29	06/15/2016.	..1,632.9748	..1,615.2000	712,083					.......(540,354)	.........(540,354)	2,960,000	3	50
U6	65	1,300	Contract	IULGB	D 1-1	dex	09/15/2016.	CME KJNXBSWZVIKEX4NFOL81	06/15/2016.	..4,473.9723	..4,407.0000	54,445					.........(87,064)	...........(87,064)	219,600	3	20
12829999. Total-Long Futures-Hedging Other												4,022,490	0	0	0	0	74,919	74,919	14,517,000	XXX	XXX
1329999. Total-Long Futures												4,022,490	0	0	0	0	74,919	74,919	14,517,000	XXX	XXX
1409999. Total-Hedging Other												4,022,490	0	0	0	0	74,919	74,919	14,517,000	XXX	XXX
1449999. TOTAL												4,022,490	0	0	0	0	74,919	74,919	14,517,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America	12,412,400	2,104,600	14,517,000
Total Net Cash Deposits	12,412,400	2,104,600	14,517,000

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

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	14,517,000		14,517,000	4,022,490		4,022,490	14,517,000	14,517,000
NAIC 1 Designation											
BNP Paribas R0MUWSFPU8MPRO8K5P83	Y	Y	500,000	193,938		0	193,938		0		0
Citibank NA E57ODZWZ7FF32TWEFA76	Y	Y	8,756,000	7,098,600	(50,338)	0	7,902,863	(415,250)	0	1,892,883	185,145
Goldman Sachs Group FOR8UP27PHTHYVLBNG30	Y	Y	8,663,000	10,908,404		2,245,404	10,908,404		2,245,404		0
HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	Y	Y	510,000	367,400		0	466,226		0	394,188	251,588
JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	Y	Y	172,583,000	173,126,741		543,741	173,198,653		615,653	695,370	695,370
Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653	Y	Y	3,188,000	5,345,984	(0)	2,157,984	5,345,984		2,157,984		0
Societe Generale O2RNE8IBXP4R0TD8PU41	Y	Y	784,000	927,439		143,439	927,439		143,439		0
Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	Y	Y		783,202		783,202	783,202		783,202		0
0299999. Total NAIC 1 Designation			194,984,000	198,751,709	(50,338)	5,873,771	199,726,709	(415,250)	5,945,683	2,982,441	1,132,103
NAIC 2 Designation											
Citigroup Fin Products Inc MBNUM2BPBDO7JBLYG310	Y	Y	192,000	503,819		311,819	503,819		311,819		0
Merrill Lynch Capital Svcs GDWTXX036O1TB7DW3U69	Y	Y	5,992,000	4,476,500		0	5,349,244		0	601,639	0
0399999. Total NAIC 2 Designation			6,184,000	4,980,319	0	311,819	5,853,063	0	311,819	601,639	0
0999999. Gross Totals			201,168,000	218,249,027	(50,338)	20,702,589	209,602,261	(415,250)	10,279,991	18,101,080	15,649,103
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				218,249,027	(50,338)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
CBT - Futures 1UAUICTO4EQ4DO6ZH473	CASH		CASH	312,400		312,400		I
CME - Futures KJNXBSWZVIKEX4NFOL81	CASH		CASH	11,244,600		11,244,600		I
ICE - Futures 549300HWWR1D8OTS2G29	CASH		CASH	2,960,000		2,960,000		I
0199999. Totals				14,517,000	0	14,517,000	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	192,000		XXX		V
Citibank NA - OTC E57ODZWZ7FF32TWEFA76	Cash		CASH	8,756,000		XXX		V
Goldman Sachs Group - OTC FOR8UP27PHTHYVLBNG30	Cash		CASH	8,663,000		XXX		V
HSBC Bank - OTC 1IE8VN30JCEQV1H4R804	Cash		CASH	510,000		XXX		V
JPMorgan Chase & Co - OTC 7H6GLXDRUGQFU57RNE97	Cash		CASH	172,583,000		XXX		V
Merrill Lynch Capital Svs - OTC GDWTXX036O1TB7DW3U69	Cash		CASH	5,992,000		XXX		V
Morgan Stanley & Co International Ltd - OTC 4PQUHN3JPFGFNF3BB653	Cash		CASH	3,188,000		XXX		V
SOCIETE GENERALE - OTC O2RNE8IBXP4R0TD8PU41	Cash		CASH	784,000		XXX		V
0299999. Totals				201,168,000	0	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Cash Equivalents (Schedle E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY			38,034,672	38,034,672	07/01/2016
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			38,034,672	38,034,672	XXX
9999999.	Totals			38,034,672	38,034,672	XXX

General Interrogatories:

1. Total activity for the year: Fair Value $.....(20,498,135) Book/Adjusted Carrying Value $.....(20,498,135)
2. Average balance for the year: Fair Value $.....60,115,607 Book/Adjusted Carrying Value $.....60,115,607
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

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

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					561,915	299,503	576,556	XXX
JPMorgan Chase ... New York, NY					15,456,036	21,251,214	12,227,561	XXX
US Bank ... Minneapolis, MN					850,056	681,923	512,914	XXX
0199998. Deposits in.....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	XXX	XXX			1,299	484	1,656	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	16,869,306	22,233,124	13,318,687	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	16,869,306	22,233,124	13,318,687	XXX
0599999. Total Cash	XXX	XXX	0	0	16,869,306	22,233,124	13,318,687	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE