

AMENDED FILING EXPLANATION

Reason for Amendment: Resubmitting the quarterly statement PDF due to PDF print issues in the original file submission that resulted in the right side of the financial statement pages being cut-off.



QUARTERLY STATEMENT

As of September 30, 2016
of the Condition and Affairs of the

NATIONWIDE LIFE & ANNUITY INSURANCE
COMPANY

NAIC Group Code.....0140	0140	NAIC Company Code..... 92657	Employer's ID Number..... 31-1000740
(Current Period) (Prior Period)			
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)
	STACCT@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	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	a. Is this an original filing?	Yes [] No [X]
This _____ day of _____ 2016	b. If no:	2
	1. State the amendment number	11/15/2016
	2. Date filed	99
	3. Number of pages attached	

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	8,787,026,729		8,787,026,729	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.....	2,169,067,596		2,169,067,596	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 (\$.....7,867,273), cash equivalents (\$.....0) and short-term investments (\$.....355,474,586).....	363,341,859		363,341,859	243,647,403
6. Contract loans (including \$.....0 premium notes).....	59,200,868	24,984	59,175,884	51,963,208
7. Derivatives.....	233,434,607		233,434,607	65,164,922
8. Other invested assets.....	107,223,796		107,223,796	70,470,006
9. Receivables for securities.....			0	
10. Securities lending reinvested collateral assets.....	28,100,693		28,100,693	58,532,807
11. Aggregate write-ins for invested assets.....	68,847,202	0	68,847,202	15,706,600
12. Subtotals, cash and invested assets (Lines 1 to 11).....	11,816,243,350	24,984	11,816,218,366	9,128,800,955
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	101,814,655		101,814,655	88,070,330
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	9,395,744	7,049,963	2,345,781	2,305,921
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	30,527,995		30,527,995	32,322,826
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	4,318,021		4,318,021	3,028,133
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	4,667,874		4,667,874	727,248
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	3,699,835		3,699,835	81,359,042
18.2 Net deferred tax asset.....	108,646,122	108,646,122	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.....	4,338		4,338	62,554,907
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	68,169,894	31,932,119	36,237,775	22,279,676
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	12,148,064,565	147,653,188	12,000,411,377	9,422,185,335
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	1,407,028,748		1,407,028,748	1,335,441,677
28. Total (Lines 26 and 27).....	13,555,093,313	147,653,188	13,407,440,125	10,757,627,012

DETAILS OF WRITE-INS

1101. Other invested assets receivable.....	3,472,800		3,472,800	3,294,200
1102. Derivative collateral and receivables.....	65,374,402		65,374,402	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).....	68,847,202	0	68,847,202	15,706,600
2501. Accrued fees and other assets.....	36,303,721	65,946	36,237,775	22,279,676
2502. Deferred software costs.....	20,998,977	20,998,977	0	
2503. Disallowed interest maintenance reserve.....	10,867,196	10,867,196	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).....	68,169,894	31,932,119	36,237,775	22,279,676

NATIONWIDE LIFE & ANNUITY INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....10,060,960,798 less \$.....0 included in Line 6.3 (including \$.....2,290,451,782 Modco Reserve).....	10,060,960,798	7,720,161,791
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	470,122	127,356
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	17,262,543	17,250,196
4. Contract claims:		
4.1 Life.....	29,297,748	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).....	1,033,581	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.....	1,911,982	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 \$.....774 assumed and \$.....11,128,847 ceded.....	11,129,621	8,148,972
9.4 Interest Maintenance Reserve.....		
10. Commissions to agents due or accrued - life and annuity contracts \$.....1,691,344, accident and health \$.....0 and deposit-type contract funds \$.....0.....	1,691,344	5,289,079
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	2,221,735	2,153,335
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(126,644,097) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(126,432,547)	(121,490,208)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	2,930,875	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.....	86,702	71,586
17. Amounts withheld or retained by company as agent or trustee.....	3,630,687	3,562,146
18. Amounts held for agents' account, including \$.....65,955 agents' credit balances.....	65,955	51,045
19. Remittances and items not allocated.....	14,971,935	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.....	68,904,516	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.....	864,342,452	802,342,722
24.04 Payable to parent, subsidiaries and affiliates.....	18,941,758	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.....	360,328	
24.09 Payable for securities.....	269,072,310	55,981,498
24.10 Payable for securities lending.....	28,091,621	58,523,581
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	2,331,897	2,138,480
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	11,273,277,963	8,687,138,675
27. From Separate Accounts statement.....	1,407,028,748	1,335,441,677
28. Total liabilities (Lines 26 and 27).....	12,680,306,711	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.....	1,365,624,500	1,275,624,500
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	(641,131,086)	(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).....	724,493,414	732,406,660
38. Totals of Lines 29, 30 and 37.....	727,133,414	735,046,660
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	13,407,440,125	10,757,627,012

DETAILS OF WRITE-INS

2501. Reserve for escheat funds.....	2,331,897	2,138,480
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	2,331,897	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.....	2,741,675,940	1,792,052,549	3,314,855,057
2. Considerations for supplementary contracts with life contingencies.....	1,176,462	1,021,400	1,105,968
3. Net investment income.....	323,642,901	217,615,105	309,605,582
4. Amortization of Interest Maintenance Reserve (IMR).....	(919,200)	489,711	460,219
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	32,408,355	31,096,851	41,235,134
7. Reserve adjustments on reinsurance ceded.....	(169,393,649)	(195,168,637)	(249,644,060)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	52,046,230	52,144,857	66,138,958
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	59,933,853	32,522,456	63,877,844
9. Totals (Lines 1 to 8.3).....	3,040,570,892	1,931,774,292	3,547,634,702
10. Death benefits.....	49,259,969	37,274,609	48,414,749
11. Matured endowments (excluding guaranteed annual pure endowments).....	3,534	5,300	5,300
12. Annuity benefits.....	30,252,475	12,696,924	16,961,771
13. Disability benefits and benefits under accident and health contracts.....	147,540	83,914	122,231
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	123,275,360	111,060,250	144,902,815
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	1,537,848	800,089	1,530,690
18. Payments on supplementary contracts with life contingencies.....	1,057,410	1,069,763	1,389,719
19. Increase in aggregate reserves for life and accident and health contracts.....	2,338,223,975	1,460,376,791	2,722,243,380
20. Totals (Lines 10 to 19).....	2,543,758,111	1,623,367,640	2,935,570,655
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	373,761,886	272,356,613	466,226,232
22. Commissions and expense allowances on reinsurance assumed.....	7,292	8,902	11,477
23. General insurance expenses.....	171,680,423	142,016,290	204,689,811
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	21,594,357	20,724,466	27,294,182
25. Increase in loading on deferred and uncollected premiums.....	(1,933,120)	(654,418)	1,547,988
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	51,289,903	15,343,957	44,442,029
27. Aggregate write-ins for deductions.....	27,789,068	28,019,549	38,673,217
28. Totals (Lines 20 to 27).....	3,187,947,920	2,101,182,999	3,718,455,591
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	(147,377,028)	(169,408,707)	(170,820,889)
30. Dividends to policyholders.....	543,268	655,803	896,135
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	(147,920,296)	(170,064,510)	(171,717,024)
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(2,947,997)	(60,191,819)	(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).....	(144,972,299)	(109,872,691)	(94,466,923)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....4,196,882 (excluding taxes of \$.....(5,738,150) transferred to the IMR).....	(2,167,324)	(11,027,113)	(4,985,212)
35. Net income (Line 33 plus Line 34).....	(147,139,623)	(120,899,804)	(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).....	(147,139,623)	(120,899,804)	(99,452,135)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....28,712,627.....	55,897,819	(18,672,625)	(31,514,717)
39. Change in net unrealized foreign exchange capital gain (loss).....	(1,367,600)	2,572,334	2,204,791
40. Change in net deferred income tax.....	58,671,278	9,428,431	(4,842,135)
41. Change in nonadmitted assets.....	(43,517,188)	(23,816,842)	(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.....	(10,293,530)	(9,027,983)	(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.....	90,000,000	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.....	(10,164,402)	(9,712,140)	(12,949,520)
54. Net change in capital and surplus (Lines 37 through 53).....	(7,913,246)	(125,128,629)	44,424,089
55. Capital and surplus as of statement date (Lines 36 + 54).....	727,133,414	565,493,942	735,046,660
DETAILS OF WRITE-INS			
08.301. Miscellaneous income.....	59,933,853	32,522,456	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).....	59,933,853	32,522,456	63,877,844
2701. Net investment earnings on funds withheld by ceding company.....	27,789,068	28,019,549	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).....	27,789,068	28,019,549	38,673,217
5301. Adjustment to initial reinsurance, commission and expense allowance.....	(10,164,402)	(9,712,140)	(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).....	(10,164,402)	(9,712,140)	(12,949,520)

NATIONWIDE LIFE & ANNUITY INSURANCE COMPANY
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	2,748,328,953	1,785,888,141	3,303,018,241
2. Net investment income.....	313,276,647	218,424,464	292,519,357
3. Miscellaneous income.....	144,403,057	115,747,270	171,236,474
4. Total (Lines 1 through 3).....	3,206,008,657	2,120,059,875	3,766,774,072
5. Benefit and loss related payments.....	366,320,641	348,490,394	453,978,752
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	56,232,242	25,448,420	62,371,471
7. Commissions, expenses paid and aggregate write-ins for deductions.....	601,915,569	461,545,795	733,916,690
8. Dividends paid to policyholders.....	588,934	660,109	843,262
9. Federal and foreign income taxes paid (recovered) net of \$..... 1,215,772 tax on capital gains (losses).....	(82,148,472)	(69,317,162)	(67,431,314)
10. Total (Lines 5 through 9).....	942,908,914	766,827,556	1,183,678,861
11. Net cash from operations (Line 4 minus Line 10).....	2,263,099,743	1,353,232,319	2,583,095,211
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	328,877,438	452,585,354	507,100,114
12.2 Stocks.....			
12.3 Mortgage loans.....	75,269,720	84,550,454	105,703,581
12.4 Real estate.....			
12.5 Other invested assets.....	133,005	44,993	10,044,994
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	1,362,773		
12.7 Miscellaneous proceeds.....	243,522,926	135,167,379	32,820,214
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	649,165,862	672,348,180	655,668,903
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,932,725,803	1,603,668,019	2,449,081,519
13.2 Stocks.....			
13.3 Mortgage loans.....	843,359,652	442,745,804	815,977,884
13.4 Real estate.....			
13.5 Other invested assets.....	34,709,521	7,717,579	11,030,259
13.6 Miscellaneous applications.....	120,275,611	58,406,765	105,731,289
13.7 Total investments acquired (Lines 13.1 to 13.6).....	2,931,070,587	2,112,538,167	3,381,820,951
14. Net increase or (decrease) in contract loans and premium notes.....	7,208,502	6,838,657	9,271,614
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(2,289,113,227)	(1,447,028,644)	(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.....	90,000,000	45,000,000	220,000,000
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	12,347	422,615	(240,700)
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	55,695,593	55,676,623	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).....	145,707,940	101,099,238	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).....	119,694,456	7,302,913	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).....	363,341,859	131,724,662	243,647,403

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

20.0001	Exchange of bond investment to bond investment.....	80,024,695		159,417,952
20.0002	Capitalized interest on bonds.....	17,245		92,324
20.0003	Capitalized interest on mortgage loans.....	489,466		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.....	825,445,221	808,097,090	1,108,160,789
3. Ordinary individual annuities.....	2,095,384,652	1,155,032,296	2,449,752,179
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....	798,590	1,563,922	1,811,586
7. A&H - group.....		50	
8. A&H - credit (group and individual).....			
9. A&H - other.....	891,295	380,891	582,068
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	2,922,519,758	1,965,074,249	3,560,306,622
12. Deposit-type contracts.....			
13. Total.....	2,922,519,758	1,965,074,249	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 September 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
<u>Net Income</u>			
Nationwide Life and Annuity Insurance Company state basis (Page 4, Line 35, (1) Columns 1 & 3)	OH	\$ (147,139,623)	\$ (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)		<u>\$ (147,139,623)</u>	<u>\$ (99,452,135)</u>
<u>Surplus</u>			
Nationwide Life and Annuity Insurance Company state basis (Page 3, Line 38, (5) Columns 1 & 2)	OH	\$ 727,133,414	\$ 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	<u>56,000,000</u>	<u>56,000,000</u>
(8) Statutory Capital and Surplus, NAIC SAP (5-6-7=8)		<u>\$ 671,133,414</u>	<u>\$ 679,046,660</u>

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.

NOTES TO THE FINANCIAL STATEMENTS

D. Loan-Backed Securities

1. Prepayment assumptions are generally obtained using a model provided by a third-party vendor.
2. Not applicable.
3. Not applicable.
4. All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$ (355,129)
	2. 12 Months or Longer	\$ (8,299,999)
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 21,798,812
	2. 12 Months or Longer	\$ 40,608,701

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 \$28,100,693 as of September 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.

On September 1, 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.

NOTES TO THE FINANCIAL STATEMENTS

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

Not applicable.

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

Not applicable.

Note 20 – Fair Value Measurements

A. Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Fair value measurements are based upon observable and unobservable inputs. Observable inputs reflect market data obtained from independent sources while unobservable inputs reflect the Company's view of market assumptions in the absence of observable market information. The Company utilizes valuation techniques that maximize the use of observable inputs and minimize the use of unobservable inputs. In determining fair value, the Company uses various methods including market 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 September 30, 2016:

	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
Industrial and miscellaneous	\$ -	\$ -	\$ 1,261,856	\$ 1,261,856
Total Bonds	\$ -	\$ -	\$ 1,261,856	\$ 1,261,856
Separate account assets ¹	1,407,028,748	-	-	1,407,028,748
Derivative assets	-	-	214,500,607	214,500,607
Total Assets at Fair Value	\$ 1,407,028,748	\$ -	\$ 215,762,463	\$ 1,622,791,211

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 September 30, 2016:

	Beginning Balance at 6/30/2016	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 9/30/2016
Assets at Fair Value										
Industrial and miscellaneous	\$1,004,276	\$499,664	\$-	\$-	\$(198,575)	\$-	\$-	\$(19,014)	\$(24,495)	\$1,261,856
Total Bonds	\$1,004,276	\$499,664	\$-	\$-	\$(198,575)	\$-	\$-	\$(19,014)	\$(24,495)	\$1,261,856
Derivative assets	\$187,188,527	\$-	\$-	\$(2,473,264)	\$10,184,407	\$21,591,859	\$-	\$(1,990,922)	\$-	\$214,500,607
Total Assets at Fair Value	\$188,192,803	\$499,664	\$-	\$(2,473,264)	\$9,985,832	\$21,591,859	\$-	\$(2,009,936)	\$(24,495)	\$215,762,463

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 September 30, 2016:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	\$9,408,004,532	\$8,785,764,873	\$60,636,061	\$9,125,107,653	\$222,260,818	\$-
Mortgage loans, net of allowance	2,182,907,546	2,169,067,596	-	-	2,182,907,546	-
Short-term investments	355,474,586	355,474,586	-	355,474,586	-	-
Derivative assets	17,372,402	18,934,000	-	17,372,402	-	-
Policy loans ¹	59,175,884	59,175,884	-	-	59,175,884	-
Securities lending collateral assets	28,100,693	28,100,693	28,100,693	-	-	-
Total Assets	\$12,051,035,643	\$11,416,517,632	\$88,736,754	\$9,497,954,641	\$2,464,344,248	\$-
Liabilities						
Derivative liabilities	\$720,717	\$360,328	\$-	\$720,717	\$-	\$-
Investment Contracts	7,427,852,050	6,831,946,589	-	-	7,427,852,050	-
Total Liabilities	\$7,428,572,767	\$6,832,306,917	\$-	\$720,717	\$7,427,852,050	\$-

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 November 11, 2016 for the statutory statement issued on November 14, 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 November 11, 2016 for the statutory statement issued on November 14, 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 [☒]
- 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 [☒]
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [☒] No [☐]
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [☐] No [☒]
- 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 [☒]
- 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	2	3
Name of Entity	NAIC Company Code	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 [☒] 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 [☒]
- 6.6

Have all of the recommendations within the latest financial examination report been complied with?

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

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes [☒] No [☐]

(a)

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

(b)

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

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

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

(e)

Accountability for adherence to the code.

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: \$ 0

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: \$ 39,493,388

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:

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

1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$ 0	\$ 0
0	0
0	0
0	0
22,150,000	38,091,904
61,818,833	77,353,018
\$ 83,968,833	\$ 115,444,922
\$ 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: \$ 28,100,693

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 28,100,693

16.3 Total payable for securities lending reported on the liability page: \$ 28,091,621

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:

NATIONWIDE LIFE & ANNUITY INSURANCE COMPANY
GENERAL INTERROGATORIES (continued)
PART 2 - LIFE & HEALTH

1.

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

1.1

Long-term mortgages in good standing

Amount

1.11

Farm mortgages.....

\$

1.12

Residential mortgages.....

\$

1.13

Commercial mortgages.....

\$.....2,169,067,596

1.14

Total mortgages in good standing.....

\$.....2,169,067,596

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)

\$.....2,169,067,596

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.....

.....434.1

2.2

A&H cost containment percent.....

.....

2.3

A&H expense percent excluding cost containment expenses.....

.....3.6

3.1

Do you act as a custodian for health savings accounts?.....

Yes []

No [X]

3.2

If yes, please provide the amount of custodial funds held as of the reporting date.....

\$

3.3

Do you act as an administrator for health savings accounts?.....

Yes []

No [X]

3.4

If yes, please provide the balance of the funds administered as of the reporting date.....

\$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

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

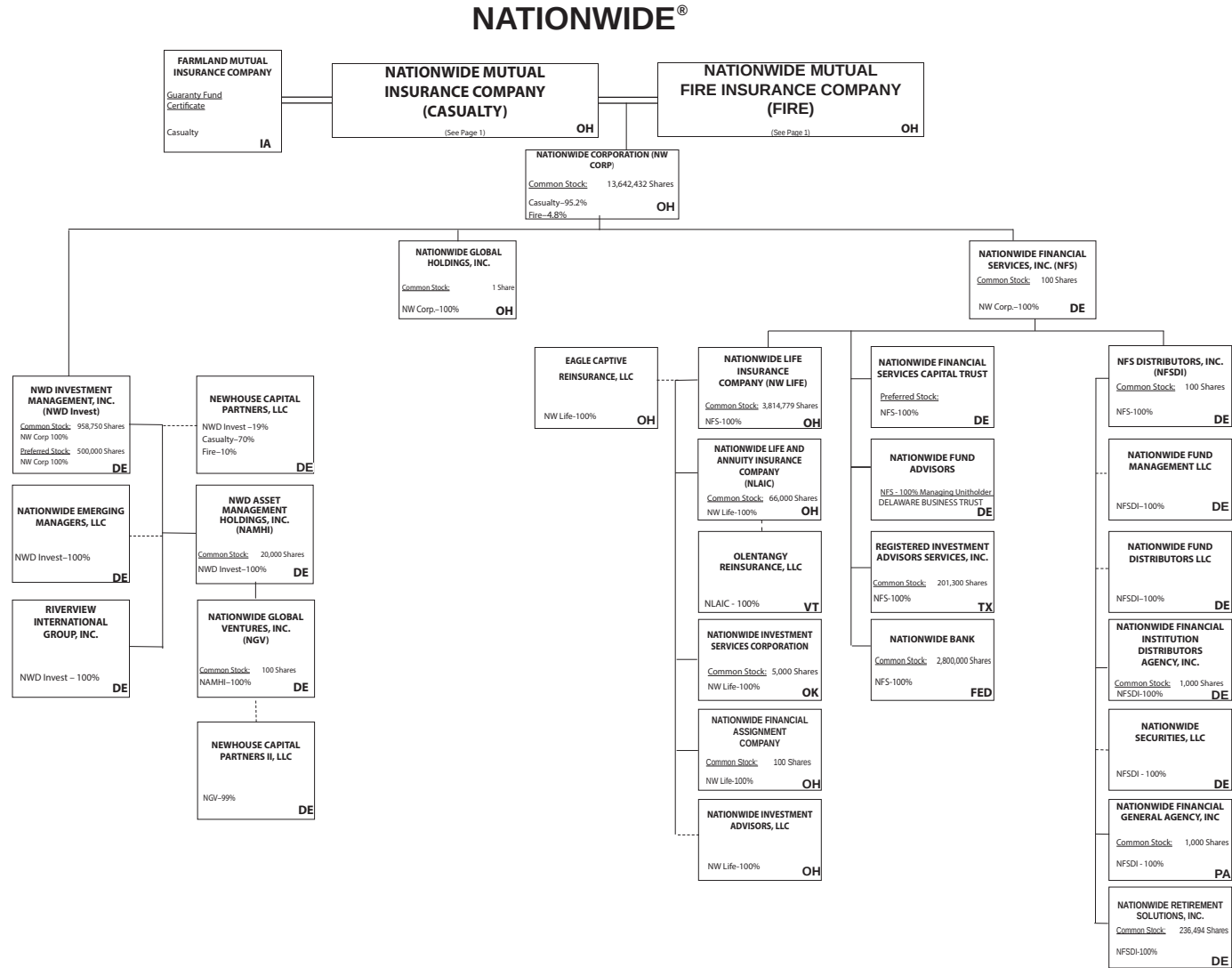
Current Year to Date - Allocated by States and Territories

States, Etc.		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
		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	6,563,938		9,835	25,071,172	31,644,945	
2.	Alaska.....	AK L	759,691			100,000	859,691	
3.	Arizona.....	AZ L	12,989,326	72,165	5,207	86,948,052	100,014,750	
4.	Arkansas.....	AR L	4,376,751	276,015	3,897	10,395,119	15,051,782	
5.	California.....	CA L	138,439,644	994,385	224	332,404,658	471,838,911	
6.	Colorado.....	CO L	10,084,149	45,672	28,325	48,616,083	58,774,229	
7.	Connecticut.....	CT L	16,370,633		8,764	11,037,602	27,416,999	
8.	Delaware.....	DE L	8,255,997	43,641	3,172	3,917,034	12,219,844	
9.	District of Columbia.....	DC L	1,466,107			1,033,491	2,499,598	
10.	Florida.....	FL L	45,628,949	150,057	15,329	163,987,086	209,781,421	
11.	Georgia.....	GA L	20,794,374	19,952	31,076	73,904,992	94,787,394	
12.	Hawaii.....	HI L	4,758,887			23,614,163	28,373,050	
13.	Idaho.....	ID L	981,309	145,691	7,858	17,280,337	18,415,195	
14.	Illinois.....	IL L	30,976,911	513,257	25,379	98,988,692	130,504,239	
15.	Indiana.....	IN L	9,190,102		2,201	62,304,546	71,496,849	
16.	Iowa.....	IA L	3,807,874		5,486	3,368,681	7,182,041	
17.	Kansas.....	KS L	4,697,254	366,633	6,742	32,931,223	38,001,852	
18.	Kentucky.....	KY L	8,888,786	55,179	7,601	35,109,588	44,061,154	
19.	Louisiana.....	LA L	5,234,241		10,944	25,904,428	31,149,613	
20.	Maine.....	ME L	973,424		295	5,326,264	6,299,983	
21.	Maryland.....	MD L	23,758,104	15,365	35,122	38,853,748	62,662,339	
22.	Massachusetts.....	MA L	14,391,383		24,228	43,046,888	57,462,499	
23.	Michigan.....	MI L	43,387,169	11,557	39,865	122,857,891	166,296,482	
24.	Minnesota.....	MN L	14,998,814		6,215	6,395,518	21,400,547	
25.	Mississippi.....	MS L	3,847,640		2,058	8,677,628	12,527,326	
26.	Missouri.....	MO L	10,592,424	87,637	19,038	15,807,741	26,506,840	
27.	Montana.....	MT L	769,747			5,831,882	6,601,629	
28.	Nebraska.....	NE L	2,787,499		1,774	33,060,055	35,849,328	
29.	Nevada.....	NV L	12,917,922	157,882	6,450	9,620,426	22,702,680	
30.	New Hampshire.....	NH L	1,667,864		651	10,684,513	12,353,028	
31.	New Jersey.....	NJ L	40,813,282	43,641	13,659	36,596,023	77,466,605	
32.	New Mexico.....	NM L	1,132,629		6,373	12,112,412	13,251,414	
33.	New York.....	NY N	575,677			14,642,320	15,217,997	
34.	North Carolina.....	NC L	46,319,127	110,545	77,797	102,304,704	148,812,173	
35.	North Dakota.....	ND L	1,198,403		682	7,654,484	8,853,569	
36.	Ohio.....	OH L	42,199,186	360,001	107,938	114,171,225	156,838,350	
37.	Oklahoma.....	OK L	2,541,156		3,890	17,579,380	20,124,426	
38.	Oregon.....	OR L	6,302,174	295,973	3,436	9,096,246	15,697,829	
39.	Pennsylvania.....	PA L	53,839,528	86,382	101,931	53,965,838	107,993,679	
40.	Rhode Island.....	RI L	3,191,418		3,061	4,377,041	7,571,520	
41.	South Carolina.....	SC L	9,382,418	31,178	35,639	32,776,574	42,225,809	
42.	South Dakota.....	SD L	2,431,256		998	2,010,300	4,442,554	
43.	Tennessee.....	TN L	15,440,063	11,030	25,691	51,976,480	67,453,264	
44.	Texas.....	TX L	63,068,322	291,185	105,754	133,130,806	196,596,067	
45.	Utah.....	UT L	12,086,090		9,989	13,685,752	25,781,831	
46.	Vermont.....	VT L	870,646		3,589	2,132,851	3,007,086	
47.	Virginia.....	VA L	30,131,426	144,028	42,872	61,023,197	91,341,523	
48.	Washington.....	WA L	18,839,477	20,456	15,455	13,600,356	32,475,744	
49.	West Virginia.....	WV L	5,594,828		8,220	12,991,037	18,594,085	
50.	Wisconsin.....	WI L	6,953,194		15,574	29,867,499	36,836,267	
51.	Wyoming.....	WY L	786,351		1,014	8,091,845	8,879,210	
52.	American Samoa.....	AS N	5,737				5,737	
53.	Guam.....	GU N					0	
54.	Puerto Rico.....	PR N	13,026			769,501	782,527	
55.	US Virgin Islands.....	VI N	46,595				46,595	
56.	Northern Mariana Islands.....	MP N					0	
57.	Canada.....	CAN N	21,723				21,723	
58.	Aggregate Other Alien.....	OT XXX	80,208	36,367	0	125,000	241,575	0
59.	Subtotal.....	(a). 50 XXX	828,220,853	4,385,874	891,298	2,091,797,372	2,925,295,397	0
90.	Reporting entity contributions for employee benefit plans.....	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX	392,739				392,739	
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	185,604				185,604	
94.	Aggregate other amounts not allocable by State.....	XXX	0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX	828,799,196	4,385,874	891,298	2,091,797,372	2,925,873,740	0
96.	Plus Reinsurance Assumed.....	XXX	6,360				6,360	
97.	Totals (All Business).....	XXX	828,805,556	4,385,874	891,298	2,091,797,372	2,925,880,100	0
98.	Less Reinsurance Ceded.....	XXX	145,405,192	6,295		34,867,816	180,279,303	
99.	Totals (All Business) less Reinsurance Ceded.....	XXX	683,400,364	4,379,579	891,298	2,056,929,556	2,745,600,797	0
DETAILS OF WRITE-INS								
58001.	Foreign - other.....	XXX	80,208	36,367		125,000	241,575	
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	80,208	36,367	0	125,000	241,575	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 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	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
0140.....	Nationwide.....	.....	31-1486309..	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..	5042171....	.....	0.....	170 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	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..	5042612....	.....	0.....	825 Junction Way, LLC.....	OH.....	NIA.....	GVY Residential, 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.....

NATIONWIDE LIFE & ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140.....	Nationwide.....	.....	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.....	.....
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.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140.....	Nationwide.....	15821...	47-4523959..	4890825....	.....	0.....	Eagle Captive Reinsurance, LLC.....	OH.....	IA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	.....
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.....
.....	0.....	.....	30-0951639..	n/a.....	.....	0.....	ERN-4 Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	2.....
0140.....	Nationwide.....	13838...	42-0618271..	4569372....	.....	0.....	Farmland Mutual Insurance Company.....	IA.....	OTH.....	Other non-Nationwide.....	debt.....	.....	Other non-Nationwide.....	2.....
0140.....	Nationwide.....	22209...	75-6013587..	4287676....	.....	0.....	Freedom Specialty Insurance Company.....	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.....	.....	20-4939866..	5036200....	.....	0.....	GVY Residential, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, 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.....	.....
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.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140.....	Nationwide.....		20-8670712..	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.....
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.....

NATIONWIDE LIFE & ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140.....	Nationwide.....		20-0382144..	4596707.....		0.....	Nationwide Life Tax Credit Partners 2004-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....		20-0745944..	4596211.....		0.....	Nationwide Life Tax Credit Partners 2004-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....		20-0745965..	4596239.....		0.....	Nationwide Life Tax Credit Partners 2004-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....		20-1128408..	4596332.....		0.....	Nationwide Life Tax Credit Partners 2004-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....		20-1128472..	4596350.....		0.....	Nationwide Life Tax Credit Partners 2004-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....		20-1918935..	3318117.....		0.....	Nationwide Life Tax Credit Partners 2004-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....		20-2303694..	4596369.....		0.....	Nationwide Life Tax Credit Partners 2005-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....		20-2303602..	4596378.....		0.....	Nationwide Life Tax Credit Partners 2005-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....		20-2450960..	4596387.....		0.....	Nationwide Life Tax Credit Partners 2005-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....		20-2451052..	4596396.....		0.....	Nationwide Life Tax Credit Partners 2005-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....		20-2774223..	4596408.....		0.....	Nationwide Life Tax Credit Partners 2005-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....		21-1288836..	4596426.....		0.....	Nationwide Life Tax Credit Partners 2007-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....		26-3427373..	4596435.....		0.....	Nationwide Life Tax Credit Partners 2009-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....		26-3427435..	4596444.....		0.....	Nationwide Life Tax Credit Partners 2009-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....		26-3427479..	4596499.....		0.....	Nationwide Life Tax Credit Partners 2009-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....		26-3427525..	4596510.....		0.....	Nationwide Life Tax Credit Partners 2009-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....
0140.....	Nationwide.....		26-4737055..	4596529.....		0.....	Nationwide Life Tax Credit Partners 2009-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	
0140.....	Nationwide.....		26-4737157..	4596547.....		0.....	Nationwide Life Tax Credit Partners 2009-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	
0140.....	Nationwide.....		27-1362364..	4596622.....		0.....	Nationwide Life Tax Credit Partners 2009-I, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	2.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140.....	Nationwide.....		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.....
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.....	.....

NATIONWIDE LIFE & ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140.....	Nationwide.....	.....	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.....	.....
0140.....	Nationwide.....	.....	81-3836925..	.....	.....	0.....	NTCP 2016-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	.....
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.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.7

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140.....	Nationwide.....	.....	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 Coppel, 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.....	.....
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.....

NATIONWIDE LIFE & ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140.....	Nationwide.....		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.....	
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-Tyson's, 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.....

NATIONWIDE LIFE & ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140.....	Nationwide.....	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.....		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.....	

NATIONWIDE LIFE & ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140.....	Nationwide.....	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.....	.....

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

NATIONWIDE LIFE & ANNUITY INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

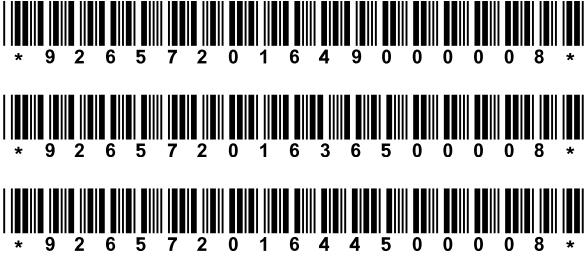
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing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

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

Explanations:

1. 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:



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

NONE

NATIONWIDE LIFE & ANNUITY INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	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	2
	Year to Date	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.....	823,373,662	813,156,039
2.2 Additional investment made after acquisition.....	19,985,990	2,821,845
3. Capitalized deferred interest and other.....	489,466	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.....	75,269,720	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).....	2,178,320,370	1,409,740,972
12. Total valuation allowance.....	(9,252,774)	(4,944,585)
13. Subtotal (Line 11 plus Line 12).....	2,169,067,596	1,404,796,387
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	2,169,067,596	1,404,796,387

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	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.....	24,064,791	11,030,259
2.2 Additional investment made after acquisition.....	10,644,730	
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	2,177,274	2,237,453
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....	133,005	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).....	107,223,796	70,470,006
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	107,223,796	70,470,006

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	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.....	2,012,767,739	2,608,591,795
3. Accrual of discount.....	11,701,323	12,938,933
4. Unrealized valuation increase (decrease).....	(1,805,324)	99,538
5. Total gain (loss) on disposals.....	(15,047,965)	(6,368,344)
6. Deduct consideration for bonds and stocks disposed of.....	408,902,121	666,518,066
7. Deduct amortization of premium.....	15,570,989	18,898,876
8. Total foreign exchange change in book/adjusted carrying value.....	(10,133,993)	(6,618,986)
9. Deduct current year's other-than-temporary impairment recognized.....	4,501,561	179,910
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	8,787,026,735	7,218,519,626
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	8,787,026,735	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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	3,670,912,392	441,246,817	140,446,006	20,836,778	3,563,790,320	3,670,912,392	3,992,549,981	3,107,538,101
2. NAIC 2 (a).....	3,982,283,110	290,946,994	78,773,172	(63,602,518)	3,822,451,939	3,982,283,110	4,130,854,414	3,662,281,148
3. NAIC 3 (a).....	471,425,138	39,503,878	12,767,388	29,843,595	496,550,683	471,425,138	528,005,223	354,338,834
4. NAIC 4 (a).....	125,421,270		3,128,526	(359,715)	96,343,870	125,421,270	121,933,029	83,651,789
5. NAIC 5 (a).....	8,789,093		2,677,540	6,726,173	11,747,558	8,789,093	12,837,726	9,465,606
6. NAIC 6 (a).....	1,366,898		123,617	(396,925)	1,208,760	1,366,898	846,356	1,244,144
7. Total Bonds.....	8,260,197,901	771,697,689	237,916,249	(6,952,612)	7,992,093,130	8,260,197,901	8,787,026,729	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.....	8,260,197,901	771,697,689	237,916,249	(6,952,612)	7,992,093,130	8,260,197,901	8,787,026,729	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.

QSI02

NATIONWIDE LIFE & ANNUITY INSURANCE COMPANY
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.....	355,474,586	XXX.....	355,474,586	113,193	.....

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.....	5,034,047,509	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.....	4,907,618,149	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).....	355,474,586	229,045,226
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	355,474,586	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.....	86,488,741
3.	Unrealized valuation increase/(decrease).....	89,604,425
4.	Total gain (loss) on termination recognized.....	(12,951,124)
5.	Considerations received/(paid) on terminations.....	3,999,077
6.	Amortization.....	
7.	Adjustment to the book/adjusted carrying value of hedge item.....	
8.	Total foreign exchange change in book/adjusted carrying value.....	8,766,393
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	233,074,279
10.	Deduct nonadmitted assets.....	
11.	Statement value at end of current period (Line 9 minus Line 10).....	233,074,279

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).....	3,912,450
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.....	(1,411,121)
3.14	Section 1, Column 18, prior year.....	(346,430) (1,064,691) (1,064,691)
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.....	(1,411,121)
3.24	Section 1, Column 19, prior year.....	(346,430) (1,064,691) (1,064,691)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	16,772,830
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	16,772,830 16,772,830
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).....	16,324,850
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	16,324,850

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

NATIONWIDE LIFE & ANNUITY INSURANCE COMPANY
SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	<u>233,074,279</u>
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	<u>16,324,850</u>
3.	Total (Line 1 plus Line 2).....	<u>249,399,129</u>
4.	Part D, Section 1, Column 5.....	<u>249,759,457</u>
5.	Part D, Section 1, Column 6.....	<u>(360,328)</u>
6.	Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
		Fair Value Check
7.	Part A, Section 1, Column 16.....	<u>231,152,293</u>
8.	Part B, Section 1, Column 13.....	<u>2,422,928</u>
9.	Total (Line 7 plus Line 8).....	<u>233,575,220</u>
10.	Part D, Section 1, Column 8.....	<u>234,295,937</u>
11.	Part D, Section 1, Column 9.....	<u>(720,717)</u>
12.	Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	<u>4,571,870</u>
14.	Part B, Section 1, Column 20.....	<u>16,324,850</u>
15.	Part D, Section 1, Column 11.....	<u>20,896,720</u>
16.	Total (Line 13 plus Line 14 minus Line 15).....	<u>(0)</u>

NATIONWIDE LIFE & ANNUITY INSURANCE COMPANY
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.....	45,000,000	.....
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	45,000,000	.....
7. Deduct amortization of premium.....	.....	.....
8. Total foreign exchange change in book/ adjusted carrying value.....	.....	.....
9. Deduct current year's other-than-temporary impairment recognized.....	.....	.....
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

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

QE01

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

NATIONWIDE LIFE & ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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								
00-1102454.....	GRANDVIEW HEIGHTS.....	OH.....	S.....	12/01/2015....	3.800	.....	.....5,450,000	.....
00-1102489.....	ST CHARLES.....	MO.....		08/17/2016....	3.460	15,000,000	.....	.....20,530,000
00-1102553.....	LEXINGTON.....	SC.....		09/01/2016....	3.680	5,600,000	.....	.....8,120,000
00-1102572.....	SEATTLE.....	WA.....		08/29/2016....	3.850	12,350,000	.....	.....16,780,000
00-1102574.....	ATLANTA.....	GA.....		07/26/2016....	3.710	18,260,000	.....	.....24,893,880
00-1102610.....	ONTARIO.....	CA.....		07/07/2016....	3.460	5,900,000	.....	.....12,210,000
00-1102611.....	MIRA LOMA.....	CA.....		07/01/2016....	3.510	17,800,000	.....	.....30,180,000
00-1102612.....	EDISON.....	NJ.....		08/04/2016....	3.640	15,500,000	.....	.....22,770,000
00-1102614.....	ROGERS.....	AR.....		09/01/2016....	3.860	24,800,000	.....	.....32,420,000
00-1102619.....	MADISON.....	WI.....		08/10/2016....	3.970	7,450,000	.....	.....9,740,000
00-1102630.....	EVERETT.....	WA.....		09/15/2016....	3.580	4,000,000	.....	.....5,920,000
00-1102635.....	WESTPORT.....	CT.....		09/26/2016....	3.450	14,700,000	.....	.....21,460,000
00-1102636.....	OVIEDO.....	FL.....		08/08/2016....	3.450	13,600,000	.....	.....19,650,000
00-1102641.....	SAN ANTONIO.....	TX.....		08/08/2016....	3.450	9,700,000	.....	.....13,710,000
00-1102647.....	SEATTLE.....	WA.....		08/08/2016....	3.110	38,000,000	.....	.....55,720,000
00-1102653.....	CERRITOS.....	CA.....		09/23/2016....	3.550	7,000,000	.....	.....11,210,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	209,660,000	5,450,000	305,313,880
Mortgages in Good Standing - Mezzanine Loans								
99-0000053.....	GREENVILLE.....	NC.....		09/09/2016....	11.500	0	.....	.....36,900,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX.....	XXX.....	0	0	36,900,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	209,660,000	5,450,000	342,213,880
3399999. Total Mortgages.....				XXX.....	XXX.....	209,660,000	5,450,000	342,213,880

QE02

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																	
00-9000107.....	SANTA ANA.....	CA.....	.....	08/01/2001....	07/14/2016....	33,896	.....	.....	.....	.....	.....0	.....	.....8,561	8,561	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						33,896	0	0	0	0	0	0	8,561	8,561	0	0	0
Mortgages With Partial Repayments																	
00-1000746.....	HUBER HEIGHTS.....	OH.....	.....	11/16/2001....	.....	.....179,141	.....	.....	.....	.....	.....0	.....	.....45,200	45,200	.....	.....	.....0
00-1000925.....	JACKSONVILLE.....	FL.....	.....	12/23/2002....	.....	.....1,017,516	.....	.....	.....	.....	.....0	.....	.....14,402	14,402	.....	.....	.....0
00-1000927.....	SAN DIEGO.....	CA.....	.....	05/08/2002....	.....	.....266,115	.....	.....	.....	.....	.....0	.....	.....43,907	43,907	.....	.....	.....0
00-1001049.....	WAYNE.....	PA.....	.....	10/24/2002....	.....	.....190,513	.....	.....	.....	.....	.....0	.....	.....24,281	24,281	.....	.....	.....0
00-1001237.....	DALLAS.....	TX.....	.....	11/20/2002....	.....	.....3,354,271	.....	.....	.....	.....	.....0	.....	.....119,760	119,760	.....	.....	.....0
00-1001260.....	PITTSBURGH.....	PA.....	.....	03/05/2003....	.....	.....410,321	.....	.....	.....	.....	.....0	.....	.....42,360	42,360	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.1

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
00-1001267.....	TROY.....	OH.....	.....	03/07/2003....	.....	947,029.....	.....	.....	.....	.....	.....0.....	.....	27,810.....	27,810.....	.....	.....	.....0.....
00-1002012.....	CEDAR GROVE.....	NJ.....	.....	03/04/2003....	.....	1,324,273.....	.....	.....	.....	.....	.....0.....	.....	24,498.....	24,498.....	.....	.....	.....0.....
00-1100109.....	MILFORD.....	OH.....	.....	09/23/2003....	.....	247,792.....	.....	.....	.....	.....	.....0.....	.....	21,623.....	21,623.....	.....	.....	.....0.....
00-1100141.....	GRAND RAPIDS.....	MI.....	.....	10/30/2003....	.....	1,040,184.....	.....	.....	.....	.....	.....0.....	.....	84,367.....	84,367.....	.....	.....	.....0.....
00-1100202.....	BALDWINSVILLE.....	NY.....	.....	12/10/2003....	.....	555,537.....	.....	.....	.....	.....	.....0.....	.....	42,775.....	42,775.....	.....	.....	.....0.....
00-1100265.....	ALTAMONTE SPRINGS.....	FL.....	.....	12/18/2003....	.....	895,454.....	.....	.....	.....	.....	.....0.....	.....	27,460.....	27,460.....	.....	.....	.....0.....
00-1100347.....	VISALIA.....	CA.....	.....	07/14/2004....	.....	644,346.....	.....	.....	.....	.....	.....0.....	.....	41,139.....	41,139.....	.....	.....	.....0.....
00-1100375.....	ALGONQUIN.....	IL.....	.....	09/15/2004....	.....	658,197.....	.....	.....	.....	.....	.....0.....	.....	40,985.....	40,985.....	.....	.....	.....0.....
00-1100394.....	FORT WAYNE.....	IN.....	.....	05/14/2004....	.....	1,205,818.....	.....	.....	.....	.....	.....0.....	.....	23,722.....	23,722.....	.....	.....	.....0.....
00-1100406.....	EDISON.....	NJ.....	.....	05/18/2004....	.....	2,213,924.....	.....	.....	.....	.....	.....0.....	.....	53,411.....	53,411.....	.....	.....	.....0.....
00-1100421.....	PORT ORANGE.....	FL.....	.....	09/16/2004....	.....	456,575.....	.....	.....	.....	.....	.....0.....	.....	17,077.....	17,077.....	.....	.....	.....0.....
00-1100497.....	KENT.....	WA.....	.....	08/23/2004....	.....	673,988.....	.....	.....	.....	.....	.....0.....	.....	28,263.....	28,263.....	.....	.....	.....0.....
00-1100600.....	FARMERS BRANCH.....	TX.....	.....	12/16/2004....	.....	728,270.....	.....	.....	.....	.....	.....0.....	.....	8,320.....	8,320.....	.....	.....	.....0.....
00-1100669.....	BATTLE CREEK.....	MI.....	.....	11/29/2004....	.....	853,695.....	.....	.....	.....	.....	.....0.....	.....	51,100.....	51,100.....	.....	.....	.....0.....
00-1100719.....	FARMERS BRANCH.....	TX.....	.....	12/16/2004....	.....	144,843.....	.....	.....	.....	.....	.....0.....	.....	1,655.....	1,655.....	.....	.....	.....0.....
00-1100729.....	PHOENIX.....	AZ.....	.....	03/30/2005....	.....	751,109.....	.....	.....	.....	.....	.....0.....	.....	8,016.....	8,016.....	.....	.....	.....0.....
00-1100844.....	ORLAND PARK.....	IL.....	.....	07/22/2005....	.....	2,739,807.....	.....	.....	.....	.....	.....0.....	.....	58,195.....	58,195.....	.....	.....	.....0.....
00-1101147.....	SOUTH HAVEN.....	MI.....	.....	04/20/2006....	.....	1,142,867.....	.....	.....	.....	.....	.....0.....	.....	49,442.....	49,442.....	.....	.....	.....0.....
00-1101287.....	PALATINE.....	IL.....	.....	08/25/2006....	.....	4,452,501.....	.....	.....	.....	.....	.....0.....	.....	24,081.....	24,081.....	.....	.....	.....0.....
00-1101525.....	AUSTIN.....	TX.....	.....	07/18/2007....	.....	2,354,706.....	.....	.....	.....	.....	.....0.....	.....	20,835.....	20,835.....	.....	.....	.....0.....
00-1101660.....	BUFFALO GROVE.....	IL.....	.....	06/08/2009....	.....	2,133,153.....	.....	.....	.....	.....	.....0.....	.....	24,684.....	24,684.....	.....	.....	.....0.....
00-1101702.....	CLINTON.....	UT.....	.....	10/08/2010....	.....	3,236,309.....	.....	.....	.....	.....	.....0.....	.....	44,542.....	44,542.....	.....	.....	.....0.....
00-1101704.....	ST. PETERSBURG.....	FL.....	.....	08/05/2010....	.....	125,444.....	.....	.....	.....	.....	.....0.....	.....	26,959.....	26,959.....	.....	.....	.....0.....
00-1101713.....	SAN DIEGO.....	CA.....	.....	10/05/2010....	.....	6,683,674.....	.....	.....	.....	.....	.....0.....	.....	123,112.....	123,112.....	.....	.....	.....0.....
00-1101715.....	LYNDHURST.....	NJ.....	.....	12/01/2010....	.....	8,123,497.....	.....	.....	.....	.....	.....0.....	.....	39,883.....	39,883.....	.....	.....	.....0.....
00-1101727.....	WEST BABYLON.....	NY.....	.....	02/15/2011....	.....	812,386.....	.....	.....	.....	.....	.....0.....	.....	8,360.....	8,360.....	.....	.....	.....0.....
00-1101780.....	MINNEAPOLIS.....	MN.....	.....	09/20/2011....	.....	9,311,487.....	.....	.....	.....	.....	.....0.....	.....	46,956.....	46,956.....	.....	.....	.....0.....
00-1101800.....	CHICAGO.....	IL.....	.....	11/30/2011....	.....	9,336,350.....	.....	.....	.....	.....	.....0.....	.....	46,905.....	46,905.....	.....	.....	.....0.....
00-1101813.....	RALEIGH.....	NC.....	.....	03/28/2012....	.....	3,366,115.....	.....	.....	.....	.....	.....0.....	.....	22,009.....	22,009.....	.....	.....	.....0.....
00-1101817.....	OAKLAND.....	CA.....	.....	06/27/2012....	.....	9,748,419.....	.....	.....	.....	.....	.....0.....	.....	46,819.....	46,819.....	.....	.....	.....0.....
00-1101864.....	SUNSET VALLEY.....	TX.....	.....	07/17/2012....	.....	8,647,697.....	.....	.....	.....	.....	.....0.....	.....	151,271.....	151,271.....	.....	.....	.....0.....
00-1101866.....	BUFFALO GROVE.....	IL.....	.....	08/09/2012....	.....	3,950,422.....	.....	.....	.....	.....	.....0.....	.....	42,105.....	42,105.....	.....	.....	.....0.....
00-1101867.....	BUFFALO GROVE.....	IL.....	.....	08/09/2012....	.....	3,950,422.....	.....	.....	.....	.....	.....0.....	.....	42,105.....	42,105.....	.....	.....	.....0.....
00-1101897.....	PHOENIX.....	AZ.....	.....	12/21/2012....	.....	3,723,753.....	.....	.....	.....	.....	.....0.....	.....	117,918.....	117,918.....	.....	.....	.....0.....
00-1101908.....	OCEANSIDE.....	NY.....	.....	11/28/2012....	.....	10,913,005.....	.....	.....	.....	.....	.....0.....	.....	71,894.....	71,894.....	.....	.....	.....0.....
00-1101911.....	GRAND LEDGE.....	MI.....	.....	12/27/2012....	.....	4,009,375.....	.....	.....	.....	.....	.....0.....	.....	27,329.....	27,329.....	.....	.....	.....0.....
00-1101919.....	BLOOMINGTON.....	IN.....	.....	12/05/2012....	.....	9,647,208.....	.....	.....	.....	.....	.....0.....	.....	100,292.....	100,292.....	.....	.....	.....0.....
00-1101927.....	BRICK.....	NJ.....	.....	12/12/2012....	.....	18,907,415.....	.....	.....	.....	.....	.....0.....	.....	101,426.....	101,426.....	.....	.....	.....0.....
00-1101928.....	ANAHEIM.....	CA.....	.....	12/14/2012....	.....	19,092,889.....	.....	.....	.....	.....	.....0.....	.....	102,732.....	102,732.....	.....	.....	.....0.....
00-1101979.....	SEATTLE.....	WA.....	.....	08/01/2013....	.....	13,771,316.....	.....	.....	.....	.....	.....0.....	.....	140,735.....	140,735.....	.....	.....	.....0.....
00-1102007.....	LAKEWOOD.....	OH.....	.....	06/28/2013....	.....	15,444,109.....	.....	.....	.....	.....	.....0.....	.....	174,684.....	174,684.....	.....	.....	.....0.....
00-1102015.....	BOSTON.....	MA.....	.....	07/30/2013....	.....	13,162,205.....	.....	.....	.....	.....	.....0.....	.....	95,758.....	95,758.....	.....	.....	.....0.....

SCHEDULE B - PART 3

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

QE02.2

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
00-1102026.....	KNOXVILLE.....	TN.....	.....	10/15/2013....	.....	5,326,502	.....	.....	.....	.....	.....0	.....	48,501	48,501	.....	.....	.....0
00-1102029.....	BROKEN ARROW.....	OK.....	.....	10/10/2013....	.....	12,814,803	.....	.....	.....	.....	.....0	.....	142,694	142,694	.....	.....	.....0
00-1102037.....	INDEPENDENCE TWP.....	MI.....	.....	09/05/2013....	.....	10,030,916	.....	.....	.....	.....	.....0	.....	56,407	56,407	.....	.....	.....0
00-1102051.....	GAINESVILLE.....	FL.....	.....	11/01/2013....	.....	2,947,471	.....	.....	.....	.....	.....0	.....	12,773	12,773	.....	.....	.....0
00-1102054.....	COLUMBUS.....	OH.....	.....	05/14/2014....	.....	13,200,129	.....	.....	.....	.....	.....0	.....	53,552	53,552	.....	.....	.....0
00-1102080.....	GAINESVILLE.....	FL.....	.....	12/12/2013....	.....	6,689,363	.....	.....	.....	.....	.....0	.....	43,376	43,376	.....	.....	.....0
00-1102081.....	GAINESVILLE.....	FL.....	.....	12/12/2013....	.....	1,337,873	.....	.....	.....	.....	.....0	.....	8,675	8,675	.....	.....	.....0
00-1102082.....	TORRANCE.....	CA.....	.....	10/28/2013....	.....	5,255,334	.....	.....	.....	.....	.....0	.....	34,731	34,731	.....	.....	.....0
00-1102096.....	BALTIMORE.....	MD.....	.....	11/12/2013....	.....	6,000,000	.....	.....	.....	.....	.....0	.....	24,634	24,634	.....	.....	.....0
00-1102099.....	BEAVERTON.....	OR.....	.....	12/10/2013....	.....	9,568,258	.....	.....	.....	.....	.....0	.....	60,475	60,475	.....	.....	.....0
00-1102153.....	SANTA ANA.....	CA.....	.....	05/28/2014....	.....	2,046,231	.....	.....	.....	.....	.....0	.....	9,497	9,497	.....	.....	.....0
00-1102157.....	EXTON.....	PA.....	.....	05/07/2015....	.....	12,632,655	.....	.....	.....	.....	.....0	.....	60,594	60,594	.....	.....	.....0
00-1102176.....	PORTLAND.....	OR.....	.....	07/01/2014....	.....	14,247,447	.....	.....	.....	.....	.....0	.....	139,125	139,125	.....	.....	.....0
00-1102216.....	BELLEVUE.....	WA.....	.....	10/16/2014....	.....	10,622,335	.....	.....	.....	.....	.....0	.....	91,812	91,812	.....	.....	.....0
00-1102219.....	NASHVILLE.....	TN.....	.....	09/29/2014....	.....	5,505,895	.....	.....	.....	.....	.....0	.....	32,645	32,645	.....	.....	.....0
00-1102237.....	SHERIDAN.....	CO.....	.....	10/07/2014....	.....	10,229,882	.....	.....	.....	.....	.....0	.....	65,318	65,318	.....	.....	.....0
00-1102245.....	BEAVERTON.....	OR.....	.....	10/16/2014....	.....	4,193,618	.....	.....	.....	.....	.....0	.....	19,623	19,623	.....	.....	.....0
00-1102249.....	JERICHO.....	NY.....	.....	12/19/2014....	.....	11,801,510	.....	.....	.....	.....	.....0	.....	56,433	56,433	.....	.....	.....0
00-1102254.....	LONGMONT.....	CO.....	.....	11/06/2014....	.....	7,803,618	.....	.....	.....	.....	.....0	.....	51,216	51,216	.....	.....	.....0
00-1102255.....	ZEELAND.....	MI.....	.....	12/18/2014....	.....	2,917,927	.....	.....	.....	.....	.....0	.....	37,862	37,862	.....	.....	.....0
00-1102264.....	CHARLOTTESVILLE.....	VA.....	.....	01/12/2015....	.....	4,277,690	.....	.....	.....	.....	.....0	.....	38,234	38,234	.....	.....	.....0
00-1102276.....	STRONGSVILLE.....	OH.....	.....	12/23/2014....	.....	15,985,620	.....	.....	.....	.....	.....0	.....	142,607	142,607	.....	.....	.....0
00-1102278.....	DENVER.....	CO.....	.....	01/16/2015....	.....	5,877,648	.....	.....	.....	.....	.....0	.....	38,172	38,172	.....	.....	.....0
00-1102280.....	BOULDER.....	CO.....	.....	02/02/2015....	.....	9,324,455	.....	.....	.....	.....	.....0	.....	60,722	60,722	.....	.....	.....0
00-1102303.....	HENDERSON.....	NV.....	.....	01/29/2015....	.....	8,079,015	.....	.....	.....	.....	.....0	.....	37,816	37,816	.....	.....	.....0
00-1102305.....	SEATTLE.....	WA.....	.....	03/10/2015....	.....	17,586,448	.....	.....	.....	.....	.....0	.....	160,560	160,560	.....	.....	.....0
00-1102309.....	JACKSONVILLE.....	FL.....	.....	01/29/2015....	.....	15,510,247	.....	.....	.....	.....	.....0	.....	74,799	74,799	.....	.....	.....0
00-1102310.....	JACKSON HEIGHTS.....	NY.....	.....	03/31/2015....	.....	20,655,120	.....	.....	.....	.....	.....0	.....	133,988	133,988	.....	.....	.....0
00-1102315.....	ROCKVILLE.....	MD.....	.....	06/01/2015....	.....	5,185,079	.....	.....	.....	.....	.....0	.....	33,512	33,512	.....	.....	.....0
00-1102319.....	BIRMINGHAM.....	AL.....	.....	05/07/2015....	.....	14,267,339	.....	.....	.....	.....	.....0	.....	120,728	120,728	.....	.....	.....0
00-1102331.....	FREMONT.....	CA.....	.....	10/01/2015....	.....	5,107,734	.....	.....	.....	.....	.....0	.....	65,172	65,172	.....	.....	.....0
00-1102333.....	NASHVILLE.....	TN.....	.....	09/04/2015....	.....	13,940,656	.....	.....	.....	.....	.....0	.....	91,190	91,190	.....	.....	.....0
00-1102335.....	SCOTTSDALE.....	AZ.....	.....	03/31/2015....	.....	6,910,963	.....	.....	.....	.....	.....0	.....	34,525	34,525	.....	.....	.....0
00-1102350.....	MELVILLE.....	NY.....	.....	04/29/2015....	.....	17,799,960	.....	.....	.....	.....	.....0	.....	88,521	88,521	.....	.....	.....0
00-1102354.....	SAN ANTONIO.....	TX.....	.....	05/18/2015....	.....	8,298,014	.....	.....	.....	.....	.....0	.....	52,704	52,704	.....	.....	.....0
00-1102356.....	SAN JUAN CAPISTRANO.....	CA.....	.....	04/16/2015....	.....	11,767,400	.....	.....	.....	.....	.....0	.....	103,353	103,353	.....	.....	.....0
00-1102365.....	STRONGSVILLE.....	OH.....	.....	05/14/2015....	.....	18,745,488	.....	.....	.....	.....	.....0	.....	116,206	116,206	.....	.....	.....0
00-1102366.....	WILMINGTON.....	NC.....	.....	06/18/2015....	.....	7,939,057	.....	.....	.....	.....	.....0	.....	37,715	37,715	.....	.....	.....0
00-1102368.....	TORRANCE.....	CA.....	.....	10/23/2015....	.....	8,983,892	.....	.....	.....	.....	.....0	.....	49,817	49,817	.....	.....	.....0
00-1102370.....	CHICAGO.....	IL.....	.....	06/10/2015....	.....	13,164,500	.....	.....	.....	.....	.....0	.....	83,855	83,855	.....	.....	.....0
00-1102371.....	NORTH LAS VEGAS.....	NV.....	.....	05/20/2015....	.....	8,915,131	.....	.....	.....	.....	.....0	.....	43,771	43,771	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.3

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
00-1102374.....	SANTA ROSA.....	CA.....	.....	06/30/2015....	.....	9,215,280	.....	.....	.....	.....	.....0	.....	55,745	55,745	.....	.....	.....0
00-1102394.....	ANN ARBOR.....	MI.....	.....	07/31/2015....	.....	19,840,910	.....	.....	.....	.....	.....0	.....	123,033	123,033	.....	.....	.....0
00-1102399.....	WEST FARGO.....	ND.....	.....	09/11/2015....	.....	8,476,156	.....	.....	.....	.....	.....0	.....	36,834	36,834	.....	.....	.....0
00-1102402.....	LEHI.....	UT.....	.....	08/17/2015....	.....	4,938,695	.....	.....	.....	.....	.....0	.....	63,155	63,155	.....	.....	.....0
00-1102412.....	MADISON.....	WI.....	.....	09/29/2015....	.....	8,325,769	.....	.....	.....	.....	.....0	.....	37,381	37,381	.....	.....	.....0
00-1102413.....	KANSAS CITY.....	KS.....	.....	08/27/2015....	.....	7,368,304	.....	.....	.....	.....	.....0	.....	32,677	32,677	.....	.....	.....0
00-1102420.....	COLUMBUS.....	OH.....	.....	11/19/2015....	.....	7,250,000	.....	.....	.....	.....	.....0	.....	28,132	28,132	.....	.....	.....0
00-1102421.....	COLUMBUS.....	OH.....	.....	11/19/2015....	.....	1,500,000	.....	.....	.....	.....	.....0	.....	9,553	9,553	.....	.....	.....0
00-1102427.....	FOLSOM.....	PA.....	.....	10/23/2015....	.....	12,315,449	.....	.....	.....	.....	.....0	.....	106,287	106,287	.....	.....	.....0
00-1102428.....	COLUMBUS.....	OH.....	S.....	11/05/2015....	.....	16,700,000	.....	.....	.....	.....	.....0	.....	137,447	137,447	.....	.....	.....0
00-1102434.....	VANCOUVER.....	WA.....	.....	10/13/2015....	.....	19,062,581	.....	.....	.....	.....	.....0	.....	115,249	115,249	.....	.....	.....0
00-1102435.....	AURORA.....	CO.....	.....	10/09/2015....	.....	5,279,908	.....	.....	.....	.....	.....0	.....	31,044	31,044	.....	.....	.....0
00-1102440.....	AMERICAN FORK.....	UT.....	.....	10/08/2015....	.....	8,227,380	.....	.....	.....	.....	.....0	.....	69,668	69,668	.....	.....	.....0
00-1102441.....	SOMERVILLE.....	MA.....	.....	12/18/2015....	.....	17,000,000	.....	.....	.....	.....	.....0	.....	96,027	96,027	.....	.....	.....0
00-1102442.....	SAN DIEGO.....	CA.....	.....	10/19/2015....	.....	3,992,152	.....	.....	.....	.....	.....0	.....	24,169	24,169	.....	.....	.....0
00-1102448.....	BELLINGHAM.....	MA.....	.....	10/01/2015....	.....	12,163,451	.....	.....	.....	.....	.....0	.....	56,313	56,313	.....	.....	.....0
00-1102449.....	SALEM.....	OR.....	.....	03/07/2016....	.....	.....	.....	.....	.....	.....	.....0	.....	40,520	40,520	.....	.....	.....0
00-1102476.....	BOULDER.....	CO.....	.....	02/08/2016....	.....	.....	.....	.....	.....	.....	.....0	.....	63,676	63,676	.....	.....	.....0
00-1102479.....	MURRAY.....	UT.....	.....	12/10/2015....	.....	5,400,000	.....	.....	.....	.....	.....0	.....	23,978	23,978	.....	.....	.....0
00-1102483.....	SALT LAKE CITY.....	UT.....	.....	01/14/2016....	.....	.....	.....	.....	.....	.....	.....0	.....	43,132	43,132	.....	.....	.....0
00-1102488.....	MALDEN.....	MA.....	.....	04/01/2016....	.....	.....	.....	.....	.....	.....	.....0	.....	180,681	180,681	.....	.....	.....0
00-1102490.....	LOUISVILLE.....	KY.....	.....	03/09/2016....	.....	.....	.....	.....	.....	.....	.....0	.....	102,076	102,076	.....	.....	.....0
00-1102491.....	MERIDIAN.....	ID.....	.....	02/01/2016....	.....	.....	.....	.....	.....	.....	.....0	.....	69,218	69,218	.....	.....	.....0
00-1102493.....	RANCHO CUCAMONGA.....	CA.....	.....	02/01/2016....	.....	.....	.....	.....	.....	.....	.....0	.....	51,865	51,865	.....	.....	.....0
00-1102496.....	PHOENIX.....	AZ.....	.....	01/21/2016....	.....	.....	.....	.....	.....	.....	.....0	.....	32,540	32,540	.....	.....	.....0
00-1102511.....	WINSTON-SALEM.....	NC.....	.....	02/01/2016....	.....	.....	.....	.....	.....	.....	.....0	.....	136,706	136,706	.....	.....	.....0
00-1102513.....	OCEANSIDE.....	CA.....	.....	03/28/2016....	.....	.....	.....	.....	.....	.....	.....0	.....	17,237	17,237	.....	.....	.....0
00-1102541.....	GARDEN GROVE.....	CA.....	.....	03/29/2016....	.....	.....	.....	.....	.....	.....	.....0	.....	52,235	52,235	.....	.....	.....0
00-1102545.....	WESTERVILLE.....	OH.....	.....	03/17/2016....	.....	.....	.....	.....	.....	.....	.....0	.....	30,967	30,967	.....	.....	.....0
00-1102551.....	BENTONVILLE.....	AR.....	.....	04/21/2016....	.....	.....	.....	.....	.....	.....	.....0	.....	256,228	256,228	.....	.....	.....0
00-1102557.....	ROWLAND HEIGHTS.....	CA.....	.....	06/30/2016....	.....	.....	.....	.....	.....	.....	.....0	.....	80,885	80,885	.....	.....	.....0
00-1102559.....	ORANGE.....	CA.....	.....	06/30/2016....	.....	.....	.....	.....	.....	.....	.....0	.....	8,952	8,952	.....	.....	.....0
00-1102560.....	ANAHEIM.....	CA.....	.....	06/30/2016....	.....	.....	.....	.....	.....	.....	.....0	.....	18,533	18,533	.....	.....	.....0
00-1102562.....	WESTMINSTER.....	CA.....	.....	06/30/2016....	.....	.....	.....	.....	.....	.....	.....0	.....	48,060	48,060	.....	.....	.....0
00-1102564.....	COSTA MESA.....	CA.....	.....	06/30/2016....	.....	.....	.....	.....	.....	.....	.....0	.....	46,646	46,646	.....	.....	.....0
00-1102567.....	LAGUNA HILLS.....	CA.....	.....	06/30/2016....	.....	.....	.....	.....	.....	.....	.....0	.....	24,815	24,815	.....	.....	.....0
00-1102569.....	SHEPHERDSVILLE.....	KY.....	.....	04/19/2016....	.....	.....	.....	.....	.....	.....	.....0	.....	107,518	107,518	.....	.....	.....0
00-1102570.....	EVERETT.....	WA.....	.....	05/03/2016....	.....	.....	.....	.....	.....	.....	.....0	.....	104,026	104,026	.....	.....	.....0
00-1102578.....	LYNDHURST.....	NJ.....	.....	04/25/2016....	.....	.....	.....	.....	.....	.....	.....0	.....	77,633	77,633	.....	.....	.....0
00-1102599.....	OCONOMOWOC.....	WI.....	.....	06/01/2016....	.....	.....	.....	.....	.....	.....	.....0	.....	40,670	40,670	.....	.....	.....0
00-1102617.....	CONCORD.....	NH.....	.....	06/23/2016....	.....	.....	.....	.....	.....	.....	.....0	.....	38,485	38,485	.....	.....	.....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
00-9000126.....	CUMMING.....	GA.....	.....	03/01/2002....	.....	.....51,750	.....	.....	.....	.....	.....0	.....	.....10,376	10,376	.....	.....	.....0
03-0309790.....	NORWOOD.....	MA.....	.....	02/13/1997....	.....	.....160,097	.....	.....	.....	.....	.....0	.....	.....34,370	34,370	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						768,306,546	0	0	0	0	0	0	7,965,819	7,965,819	0	0	0
0599999. Total Mortgages.....						768,340,442	0	0	0	0	0	0	7,974,381	7,974,381	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 Designation	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 Fixed Income - Unaffiliated												
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE....	GSO Capital Partners LP.....	.....	06/03/2016.....	2	164,285	.....	.....	.....9,835,715	0.150
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE....	Guggenheim PDF 2.0.....	.....	06/03/2016.....	2	6,943,919	.....	.....	.....8,056,081	2.000
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA....	Vista Credit Opportunities Managment.....	.....	06/01/2016.....	2	.....	.....(788,154)	.....	.....4,978,495	1.000
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								7,108,204	(788,154)	0	22,870,291	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Bell Institutional Fund V, LLC.....	Greensboro.....	NC....	Bell Partners.....	.....	05/28/2015.....	.....	.....	.....3,822,213	.....	.....1,358,803	5.260
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE....	Crow Holdings Capital Partners, LLC.....	.....	05/01/2015.....	.....	.....	.....749,563	.....	.....5,134,985	0.670
	PCCP Equity VII, LP.....	Dover.....	DE....	PCCP, LP.....	.....	05/10/2016.....	.....	.....520,091	.....	.....	.....5,435,710	1.500
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								520,091	4,571,776	0	11,929,498	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	NW REI (NLAIC), LLC.....	Columbus.....	OH...	Nationwide Life and Annuity Insurance Company.....	.....	02/29/2016.....	.....	.....1,262,890	.....	.....	.....	.....100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								1,262,890	0	0	0	XXX.....
4499999. Subtotal - Unaffiliated.....								7,628,295	3,783,622	0	34,799,789	XXX.....
4599999. Subtotal - Affiliated.....								1,262,890	0	0	0	XXX.....
4699999. Totals.....								8,891,185	3,783,622	0	34,799,789	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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA..	Distribution.....	06/01/2016	07/26/2016	3,811	.....	.....	.....	.....	.....0	.....	.....3,811	3,811	.....	.....	.....0	.....
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							3,811	0	0	0	0	0	0	3,811	3,811	0	0	0	0
4499999. Subtotal - Unaffiliated.....							3,811	0	0	0	0	0	0	3,811	3,811	0	0	0	0
4699999. Totals.....							3,811	0	0	0	0	0	0	3,811	3,811	0	0	0	0

QEO3

NATIONWIDE LIFE & ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2			3	4	5			6	7	8	9	10
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													
59333P V7 0	Miami-Dade Cnty FL Rev Txbl Ref	3.656%		08/04/2016	Merrill Lynch					3,500,000	3,500,000		1FE
59333P V8 8	Miami-Dade Cnty FL Rev Txbl Ref	3.706%		08/04/2016	Merrill Lynch					7,750,000	7,750,000		1FE
59333P V9 6	Miami-Dade Cnty FL Rev Txbl Ref	3.756%		08/04/2016	Merrill Lynch					4,250,000	4,250,000		1FE
59447T KA 0	Michigan St Fin Auth Rev Txbl Ref Ser C-			07/29/2016	Barclays Capital					26,640,000	26,640,000		1FE
59447T KB 8	Michigan St Fin Auth Rev Txbl Ref Ser C-			07/29/2016	Barclays Capital					7,000,000	7,000,000		1FE
59447T KN 2	Michigan St Fin Auth Rev Txbl Ref Ser C-			07/29/2016	Barclays Capital					6,000,000	6,000,000		1FE
842475 F7 5	Southern CA Pub Pwr Aut Rev Bld Amer Bd			09/21/2016	Morgan Stanley & Co Inc					13,233,600	10,000,000	140,321	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment										68,373,600	65,140,000	140,321	XXX
Bonds - Industrial and Miscellaneous													
02665W BH 3	American Honda Finance Sr Nt	2.300% 09		09/09/2016	Various					6,967,280	7,000,000	1,917	1FE
037833 BZ 2	Apple Inc Sr Nt	2.450% 08/04/26		07/28/2016	Morgan/JP/Securities - Bonds					5,983,620	6,000,000		1FE
04774# AA 0	Atlanta Falcons Sr Nt Ser A	3.590% 09		08/25/2016	Bank of America BIRD Dealer					8,750,000	8,750,000		2Z
071813 BP 3	Baxter Intl Sr Nt	3.500% 08/15/46		09/08/2016	Barclays Capital					4,772,750	5,000,000	13,611	2FE
092113 AN 9	Black Hills Corp Sr Nt	4.200% 09/15/46		08/10/2016	Various					4,975,081	5,000,000		2FE
115637 AL 4	Brown-Forman Corp Sr Nt	3.750% 01/15/4		07/28/2016	Merrill Lynch					5,224,150	5,000,000	8,854	1FE
124857 AR 4	CBS Corp Sr Nt	2.900% 01/15/27		07/06/2016	Morgan/JP/Securities - Bonds					4,425,750	4,500,000		2FE
14040H BK 0	Capital One Financial Corp Sr Nt	3.750		07/25/2016	Morgan Stanley & Co Inc					19,929,000	20,000,000		2FE
17275R BL 5	Cisco Sys Inc Sr Nt	2.500% 09/20/26		09/13/2016	Morgan Stanley & Co Inc					3,996,480	4,000,000		1FE
191216 BZ 2	Coca-Cola Co Sr Nt	2.250% 09/01/26		08/29/2016	Morgan/JP/Securities - Bonds					11,986,080	12,000,000		1FE
20030N BU 4	Comcast Corp Sr Nt	3.400% 07/15/46		07/12/2016	Morgan/JP/Securities - Bonds					16,851,420	17,000,000		1FE
20030N BW 0	Comcast Corp Sr Nt	2.350% 01/15/27		07/12/2016	Citigroup					9,988,000	10,000,000		1FE
22819K AA 8	Crown Amer / Cap Corp VI Sr Nt	4.250%		09/08/2016	Citigroup					1,503,750	1,500,000		3FE
256746 AB 4	Dollar Tree Inc Sr Nt	5.750% 03/01/23		08/10/2016	Goldman Sachs & Company					4,345,000	4,000,000	104,778	3FE
256746 AB 4	Dollar Tree Inc Sr Nt	5.750% 03/01/23		08/01/2016	Tax Free Exchange					9,355,303	9,000,000	215,625	3FE
25746U CK 3	Dominion Resources Inc Sr Nt	2.850% 08		08/04/2016	Mizuho Securities Inc					3,998,600	4,000,000		2FE
26441Y AZ 0	Duke-Weeks Realty LP Sr Nt	3.250% 06/3		07/01/2016	Various					2,037,358	2,000,000	2,528	2FE
26444H AA 9	Duke Energy Florida LLC 1st Mtg Bd	3.4		09/06/2016	Various					12,940,824	13,000,000		1FE
26949@ AA 5	Eagle Creek Ren Ergy Hlds LLC Sr Sec Nt			09/29/2016	Barclays Capital					15,000,000	15,000,000		2FE
281020 AJ 6	Edison International Sr Nt	2.950% 03/1		09/08/2016	US Bancorp					3,100,110	3,000,000	45,233	1FE
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd	3.500%		09/26/2016	Goldman Sachs & Company					5,443,300	5,000,000	86,528	1FE
313747 AX 5	Federal Realty Investors Tr Sr Nt	3.62		07/07/2016	Wells Fargo					5,865,360	6,000,000		1FE
31428X BE 5	Fedex Corp Sr Nt	4.750% 11/15/45		07/05/2016	Morgan Stanley & Co Inc					23,841,416	20,800,000	145,456	2FE
404119 BU 2	HCA Inc High Yield Corp	4.500% 02/15/2		09/14/2016	Various					15,906,375	15,850,000	16,750	3FE
437076 BN 1	Home Depot Inc Sr Nt	2.125% 09/15/26		09/06/2016	Various					17,836,470	18,000,000		1FE
437076 BP 6	Home Depot Inc Sr Nt	3.500% 09/15/56		09/06/2016	Various					12,781,590	13,000,000		1FE
449934 AD 0	IMS Health Inc High Yield Corp	5.000%		09/14/2016	Various					5,249,375	5,200,000		3FE
485170 AQ 7	Kansas City Southern Inds Inc Sr Nt	4		07/26/2016	Tax Free Exchange					28,719,195	31,107,000	263,805	2FE
49338C AB 9	Keyspan Gas East Corp Sr Nt	2.742% 08		08/03/2016	Various					9,921,102	9,900,000	891	1FE
494368 BU 6	Kimberly-Clark Corp Sr Nt	2.750% 02/15		09/08/2016	Merrill Lynch					5,228,050	5,000,000	10,694	1FE

QE04

SCHEDULE D - PART 3

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

QE04.1

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)
494368 BV 4	Kimberly-Clark Corp Sr Nt	3.200%	07/30		09/08/2016	Various		10,862,493	10,900,000	19,164	1FE
49803X AA 1	Kite Realty Group LP Sr Nt	4.000%	10/0		09/15/2016	US Bancorp		7,967,920	8,000,000		2FE
50077L AM 8	Kraft Heinz Foods Co Sr Nt	5.200%	07/1		08/19/2016	Tax Free Exchange		5,306,926	5,000,000	24,556	2FE
57169* AX 5	Mars Inc Sr Nt Ser N	2.720%	09/27/26		09/27/2016	Morgan/JP/Securities - Bonds		25,000,000	25,000,000		1Z
60871R AG 5	Molson Coors Brewing Co Sr Nt	3.000%	0		07/21/2016	Merrill Lynch		8,146,960	8,000,000	12,667	2FE
64952W CH 4	New York Life Global Fdg Sec Nt	2.350%			09/09/2016	Various		23,439,942	23,475,000	14,348	1FE
693304 AT 4	Peco Energy Co 1st Mtg Bd	3.150%	10/15		08/24/2016	Wells Fargo		2,676,200	2,500,000	29,313	1FE
74052B AB 3	Premier Health Partners Nt Ser G	3.992			08/24/2016	Barclays Capital		7,000,000	7,000,000		1FE
743756 AC 2	Prov St Joseph Health Obl Unsecured	3			09/20/2016	Merrill Lynch		15,000,000	15,000,000		1FE
760759 AR 1	Republic Services Inc Sr Nt	2.900%	07/		07/01/2016	BNP Paribas Securities		5,104,150	5,000,000	806	2FE
78409V AA 2	S&P Global Inc Sr Nt	5.900%	11/15/17		07/29/2016	Tax Free Exchange		17,993,697	18,000,000	306,800	2FE
785592 AD 8	Sabine Pass Liquefaction Hgh Yld Corp				08/24/2016	Various		6,315,000	6,000,000	124,219	3FE
785592 AH 9	Sabine Pass Liquefaction Hgh Yld Corp 1s				09/06/2016	Goldman Sachs & Company		2,687,500	2,500,000	75,521	3FE
785592 AP 1	Sabine Pass Liquefaction Hgh Yld Corp 1s				09/13/2016	Various		4,131,000	3,800,000	56,857	3FE
785592 AR 7	Sabine Pass Liquefaction High Yield Corp				09/20/2016	Bank of America BISD Dealer		3,709,375	3,700,000		3FE
81211K AX 8	Sealed Air Corp Sr Nt	5.500%	09/15/25		08/09/2016	Various		1,230,075	1,140,000	25,355	3FE
817565 CB 8	Service Corp Intl Sr Nt	5.375%	05/15/2		09/14/2016	Bank of America BISD Dealer		5,788,750	5,500,000	101,826	3FE
842434 CQ 3	Southern CA Gas Co 1st Mtg	2.600%	06/1		07/25/2016	Various		5,776,601	5,625,000	22,344	1FE
8426EP AB 4	Southern CO Gas Capital Sr Nt	3.950%	1		09/08/2016	Various		21,545,615	21,500,000		2FE
948741 AL 7	Weingarten Realty Inv Sr Nt	3.850%	06/		08/02/2016	Wells Fargo		3,140,820	3,000,000	20,533	2FE
948741 AM 5	Weingarten Realty Inv Sr Nt	3.250%	08/		08/02/2016	Merrill Lynch		3,966,200	4,000,000		2FE
00913R AD 8	Air Liquide Fin Sr Nt	2.500%	09/27/26	F	09/22/2016	HSBC Securities		15,441,410	15,500,000		1FE
067316 AD 1	Bacardi LTD Sr Nt	2.750%	07/15/26	F	09/07/2016	Various		31,792,492	31,750,000	22,611	2FE
714264 AK 4	Pernod Ricard SA Sr Nt	5.500%	01/15/42	R	07/26/2016	Credit Suisse First Boston		14,893,560	12,000,000	25,667	2FE
82620K AL 7	Siemens Financieringsmat Nt	2.350%	10/	F	09/06/2016	Goldman Sachs & Company		29,913,900	30,000,000		1FE
82620K AM 5	Siemens Financieringsmat Nt	3.300%	09/	F	09/06/2016	Goldman Sachs & Company		13,949,740	14,000,000		1FE
830505 AT 0	Skandinaviska Enskilda Banken Sr Nt	1		F	09/06/2016	Goldman Sachs & Company		1,493,595	1,500,000		1FE
88167A AF 8	Teva Pharmaceuticals NE Sr Nt	4.100%	1	R	08/02/2016	Barclays Capital		16,921,880	17,000,000	11,161	2FE
G4622# AL 3	Howard de Walden Sr Nt Ser A	2.540%	09	D	09/14/2016	Royal Bank of Scotland		17,205,500	17,205,500		1Z
Q3629# AL 7	ETSA Utilities Finance Pty Ltd Sr Nt Ser			F	08/10/2016	National Australia Fdg Del		10,000,000	10,000,000		1Z
Q3629# AM 5	ETSA Utilities Finance Pty Ltd Sr Nt Ser			F	08/10/2016	National Australia Fdg Del		16,000,000	16,000,000		1Z
Q6518@ AA 0	NSW Elec Networks Fin Pty Ltd Sr Sec Nt			F	09/16/2016	Morgan/JP/Securities - Bonds		17,000,000	17,000,000		2FE
3899999. Total Bonds - Industrial and Miscellaneous								658,324,090	652,202,500	1,810,418	XXX
8399997. Total Bonds - Part 3								726,697,690	717,342,500	1,950,739	XXX
8399999. Total Bonds								726,697,690	717,342,500	1,950,739	XXX
9999999. Total Bonds, Preferred and Common Stocks								726,697,690	XXX	1,950,739	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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)		
Bonds - U.S. Government																									
36209M	YH	1	GNMA I PTC #476012	6.500%	05/15/28.....	09/01/2016.	Paydown.....			1,109	1,109	1,100	1,101	.....	......8	.....	......8	.....	.....1,109	.....	.....	......0	48	05/15/2028....	1.....
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1		09/01/2016.	Paydown.....				9,076	9,076	9,332	9,213	.....	.....(137)	.....	.....(137)	.....	.....9,076	.....	.....	......0	409	06/15/2028....	1.....
0599999. Total Bonds - U.S. Government.....										10,185	10,185	10,432	10,314	0	(129)	0	(129)	0	10,185	0	0	0	457	XXX	XXX
Bonds - U.S. States, Territories and Possessions																									
745145	UZ	3	Puerto Rico Comwlth GO Ref Pub Impt	5.....	07/01/2016.	Maturity.....				750,000	750,000	790,883	753,262	.....	.....(3,262)	.....	.....(3,262)	.....	.....750,000	.....	.....	......0	41,250	07/01/2016....	1FE.....
1799999. Total Bonds - U.S. States, Territories and Possessions.....										750,000	750,000	790,883	753,262	0	(3,262)	0	(3,262)	0	750,000	0	0	0	41,250	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																									
3128H6	DC	5	FHLMC Pool #E98199	3.500%	08/15/18.....	09/01/2016.	Paydown.....			16,531	16,531	15,149	16,099	.....	......431	.....	......431	.....	.....16,531	.....	.....	......0	383	08/15/2018....	1.....
3128H6	SG	0	FHLMC Pool #E98619	3.500%	08/15/18.....	09/01/2016.	Paydown.....			46,151	46,151	42,300	44,891	.....	.....1,260	.....	.....1,260	.....	.....46,151	.....	.....	......0	1,070	08/15/2018....	1.....
3128H7	CB	6	FHLMC Pool #E99066	3.500%	09/15/18.....	09/01/2016.	Paydown.....			35,444	35,444	32,481	34,441	.....	.....1,003	.....	.....1,003	.....	.....35,444	.....	.....	......0	825	09/15/2018....	1.....
3128H7	JS	2	FHLMC Pool #E99273	3.500%	10/15/18.....	09/01/2016.	Paydown.....			18,226	18,226	17,138	17,843	.....	.....383	.....	.....383	.....	.....18,226	.....	.....	......0	415	10/15/2018....	1.....
3128H7	MX	7	FHLMC Pool #E99374	3.500%	10/15/18.....	09/01/2016.	Paydown.....			26,767	26,767	24,483	26,028	.....	.....739	.....	.....739	.....	.....26,767	.....	.....	......0	624	10/15/2018....	1.....
3128S4	BP	1	FHLMC Pool #1Q0046	2.665%	03/15/36.....	09/01/2016.	Paydown.....			579	579	577	575	.....	......3	.....	......3	.....	.....579	.....	.....	......0	11	03/15/2036....	1.....
312904	AU	9	FHLMC REMIC Ser 181-E	7.000%	08/15/21.....	09/15/2016.	Paydown.....			968	968	982	965	.....	......3	.....	......3	.....	.....968	.....	.....	......0	44	08/15/2021....	1.....
312905	KJ	0	FHLMC REMIC Ser 1060-X	7.250%	03/15/21.....	09/01/2016.	Paydown.....			1,993	1,993	2,037	2,016	.....	.....(23)	.....	.....(23)	.....	.....1,993	.....	.....	......0	100	03/15/2021....	1.....
312913	ZE	9	FHLMC REMIC Ser 1437-HD	7.000%	12/15/2.....	09/01/2016.	Paydown.....			10,395	10,395	10,662	10,524	.....	.....(130)	.....	.....(130)	.....	.....10,395	.....	.....	......0	467	12/15/2022....	1.....
312915	UF	6	FHLMC REMIC Ser 1504 Z	7.000%	05/15/23.....	09/01/2016.	Paydown.....			1,813	1,813	1,865	1,838	.....	.....(25)	.....	.....(25)	.....	.....1,813	.....	.....	......0	85	05/15/2023....	1.....
31294K	UC	7	FHLMC Gold PC Pool #E01479	3.500%	09/1.....	09/01/2016.	Paydown.....			58,836	58,836	55,269	57,684	.....	.....1,153	.....	.....1,153	.....	.....58,836	.....	.....	......0	1,355	09/15/2018....	1.....
3133T2	YE	4	FHLMC REMIC Ser 1643-E	6.500%	05/15/23.....	09/01/2016.	Paydown.....			11,041	11,041	11,270	11,146	.....	.....(105)	.....	.....(105)	.....	.....11,041	.....	.....	......0	471	05/15/2023....	1.....
3133T6	M4	0	FHLMC REMIC Ser 1837-Z	6.500%	04/15/26.....	09/01/2016.	Paydown.....			5,540	5,540	5,711	5,626	.....	.....(87)	.....	.....(87)	.....	.....5,540	.....	.....	......0	239	04/15/2026....	1.....
3133TE	LG	7	FHLMC REMIC Ser 2064 M	6.000%	06/15/28.....	09/01/2016.	Paydown.....			4,372	4,372	4,484	4,442	.....	.....(70)	.....	.....(70)	.....	.....4,372	.....	.....	......0	193	06/15/2028....	1.....
3133TK	5S	5	FHLMC REMIC Ser 2136-A	6.000%	03/15/29.....	09/01/2016.	Paydown.....			1,059	1,059	993	1,037	.....	......21	.....	......21	.....	.....1,059	.....	.....	......0	42	03/15/2029....	1.....
31340Y	DB	2	FHLMC REMIC Ser 12-A	9.250%	11/15/19.....	09/15/2016.	Paydown.....			174	174	183	175	.....	.....(1)	.....	.....(1)	.....	.....174	.....	.....	......0	11	11/15/2019....	1.....
31340Y	QS	1	FHLMC REMIC Ser 46-B	7.800%	09/15/20.....	09/15/2016.	Paydown.....			208	208	191	203	.....	......5	.....	......5	.....	.....208	.....	.....	......0	11	09/15/2020....	1.....
31358E	RK	0	FNMA REMIC Ser 1990-72B	9.000%	07/25/2.....	09/01/2016.	Paydown.....			566	566	553	560	.....	......6	.....	......6	.....	.....566	.....	.....	......0	34	07/25/2020....	1.....
31358H	GT	6	FNMA REMIC Ser 1991-73A	8.000%	07/25/2.....	09/01/2016.	Paydown.....			1,226	1,226	1,178	1,209	.....	......17	.....	......17	.....	.....1,226	.....	.....	......0	65	07/25/2021....	1.....
31358J	HU	8	FNMA REMIC Ser 1991-113 ZE	7.500%	09/2.....	09/01/2016.	Paydown.....			564	564	580	570	.....	.....(6)	.....	.....(6)	.....	.....564	.....	.....	......0	28	09/25/2021....	1.....
31358N	4F	6	FNMA REMIC Ser 1992-123 Z	7.500%	07/25.....	09/01/2016.	Paydown.....			1,959	1,959	1,968	1,959	.....	.....	......0	.....	.....1,959	.....	.....	......0	98	07/25/2022....	1.....	
31359P	DJ	2	FNMA ACES Ser 1997-M2 CI Z	7.125%	01/1.....	09/01/2016.	Paydown.....			2,006	2,006	2,155	2,121	.....	.....(114)	.....	.....(114)	.....	.....2,006	.....	.....	......0	95	01/17/2037....	1.....
313602	3E	2	FNMA REMIC Ser 1989-67D	9.000%	10/25/1.....	09/01/2016.	Paydown.....			519	519	518	517	.....	......3	.....	......3	.....	.....519	.....	.....	......0	32	10/25/2019....	1.....
313602	DV	3	FNMA REMIC Ser 1988-15A	9.000%	06/25/1.....	09/01/2016.	Paydown.....			983	983	999	983	.....	.....(1)	.....	.....(1)	.....	.....983	.....	.....	......0	57	06/25/2018....	1.....
313602	GQ	1	FNMA REMIC Ser 1988-25B	9.250%	10/25/1.....	09/01/2016.	Paydown.....			504	504	515	503	.....	.....	......0	.....	.....504	.....	.....	......0	31	10/25/2018....	1.....	
313602	W4	2	FNMA REMIC Ser 1989-62G	8.600%	10/25/1.....	09/01/2016.	Paydown.....			638	638	613	630	.....	......8	.....	......8	.....	.....638	.....	.....	......0	36	10/25/2019....	1.....
313603	GW	6	FNMA REMIC Ser 1989-86E	8.750%	11/25/1.....	09/01/2016.	Paydown.....			641	641	641	638	.....	......3	.....	......3	.....	.....641	.....	.....	......0	37	11/25/2019....	1.....
313603	JJ	2	FNMA REMIC Ser 1989-90E	8.700%	12/25/1.....	09/01/2016.	Paydown.....			117	117	127	119	.....	.....(2)	.....	.....(2)	.....	.....117	.....	.....	......0	7	12/25/2019....	1.....

QE05

SCHEDULE D - PART 4

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

QE05.1

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					F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
31371H FZ 6	FNMA Pool #252284	6.500%	01/25/29	09/01/2016	Paydown		09/01/2016	Paydown		5,912	5,912	5,880	5,881		30		30		5,912			0	271	01/25/2029	1
31371L D9 7	FNMA Pool #254928	3.500%	08/25/18	09/01/2016	Paydown		09/01/2016	Paydown		4,370	4,370	4,139	4,294		76		76		4,370			0	102	08/25/2018	1
31381M V2 8	FNMA Pool #465133	6.040%	05/25/28	09/01/2016	Paydown		09/01/2016	Paydown		9,925	9,925	11,259	11,057		(1,132)		(1,132)		9,925			0	400	05/25/2028	1
31381M VG 7	FNMA DUS Pool #465115	6.470%	05/25/28	09/01/2016	Paydown		09/01/2016	Paydown		3,909	3,909	4,775	4,684		(775)		(775)		3,909			0	169	05/25/2028	1
31381N FH 1	FNMA DUS Pool #465568	4.900%	11/25/25	09/01/2016	Paydown		09/01/2016	Paydown		4,138	4,138	4,427	4,381		(243)		(243)		4,138			0	135	11/25/2025	1
31381N X9 9	FNMA Pool #466104	6.340%	10/25/28	09/01/2016	Paydown		09/01/2016	Paydown		10,622	10,622	12,529	12,286		(1,664)		(1,664)		10,622			0	449	10/25/2028	1
31381R QF 4	FNMA Pool #468554	6.935%	07/25/29	09/01/2016	Paydown		09/01/2016	Paydown		7,722	7,722	9,457	9,253		(1,531)		(1,531)		7,722			0	359	07/25/2029	1
31381R QU 1	FNMA Pool #468567	6.935%	07/25/29	09/01/2016	Paydown		09/01/2016	Paydown		7,722	7,722	9,457	9,253		(1,531)		(1,531)		7,722			0	359	07/25/2029	1
31381R VU 5	FNMA Pool #468727	7.040%	07/25/26	09/01/2016	Paydown		09/01/2016	Paydown		4,881	4,881	6,047	5,845		(964)		(964)		4,881			0	229	07/25/2026	1
3138L7 PE 0	FNMA Pool #AM6720	4.150%	10/25/44	09/01/2016	Paydown		09/01/2016	Paydown		69,978	69,978	75,270	75,109		(5,131)		(5,131)		69,978			0	1,937	10/25/2044	1
31392R SJ 1	FHLMC SPC Ser T-45 CI A5	6.280%	10/27/	09/01/2016	Paydown		09/01/2016	Paydown		108,665	108,665	111,789	110,261		(1,596)		(1,596)		108,665			0	4,665	10/27/2031	1
31392U KL 7	FHLMC REMIC Ser 2504 N	5.500%	09/15/1	09/01/2016	Paydown		09/01/2016	Paydown		3,319	3,319	3,391	3,324		(5)		(5)		3,319			0	121	09/15/2017	1
31392V XT 4	FHLMC Struc PTC Ser T50 CI A7	5.048%	1	09/01/2016	Paydown		09/01/2016	Paydown		114,089	114,089	112,698	113,413		676		676		114,089			0	3,761	10/27/2031	1
31393C CQ 4	FNMA REMIC Ser 2003-34 CI ME	5.500%	05	09/01/2016	Paydown		09/01/2016	Paydown		228,346	228,346	238,764	232,201		(3,856)		(3,856)		228,346			0	8,248	05/25/2033	1
31393D TX 9	FNMA REMIC Ser 2003-W10 CI 1A4	4.505%		09/01/2016	Paydown		09/01/2016	Paydown		13,323	13,323	13,323	13,301		23		23		13,323			0	403	06/25/2043	1
31393E LF 4	FNMA REMIC Ser 2003-W12 CI 1A8	4.550%		09/01/2016	Paydown		09/01/2016	Paydown		40,631	40,631	39,819	40,119		512		512		40,631			0	1,235	06/25/2043	1
31394D VB 3	FNMA REMIC Ser 2005-43 CI GC	5.500%	05	09/01/2016	Paydown		09/01/2016	Paydown		306,813	306,813	322,921	313,601		(6,787)		(6,787)		306,813			0	12,415	05/25/2035	1
31394E LC 0	FNMA REMIC Ser 2005-61 CI LH	5.500%	07	09/01/2016	Paydown		09/01/2016	Paydown		289,519	289,519	303,995	295,210		(5,691)		(5,691)		289,519			0	10,867	07/25/2035	1
31394H ZZ 7	FHLMC REMIC Ser 2672 CI XB	5.500%	09/1	09/01/2016	Paydown		09/01/2016	Paydown		11,440	11,440	11,755	11,595		(154)		(154)		11,440			0	419	09/15/2023	1
31395K ZZ 2	FHLMC REMIC Ser 2926 CI EW	5.000%	01/1	09/01/2016	Paydown		09/01/2016	Paydown		27,222	27,222	26,869	27,072		150		150		27,222			0	904	01/15/2025	1
31395M QS 1	FHLMC REMIC Ser 2935 CI LM	4.500%	02/1	09/01/2016	Paydown		09/01/2016	Paydown		9,451	9,451	8,984	9,313		138		138		9,451			0	283	02/15/2035	1
31396F G3 1	FHLMC REMIC Ser 3068 CI Z	5.500%	11/15	09/01/2016	Paydown		09/01/2016	Paydown		373,121	373,121	386,461	380,948		(7,827)		(7,827)		373,121			0	13,713	11/15/2035	1
31396V RY 6	FNMA REMIC Ser 2007-36 CI PH	5.500%	04	09/01/2016	Paydown		09/01/2016	Paydown		204,464	204,464	214,176	207,968		(3,504)		(3,504)		204,464			0	6,672	04/25/2037	1
31396X UC 6	FNMA REMIC Ser 2007-88 CI AE	6.000%	09	09/01/2016	Paydown		09/01/2016	Paydown		123,068	123,068	126,472	123,959		(891)		(891)		123,068			0	5,141	09/25/2037	1
31402E HA 9	FNMA Pool #726625	3.500%	07/25/18	07/01/2016	Paydown		07/01/2016	Paydown		10,786	10,786	10,217	10,566		220		220		10,786			0	220	07/25/2018	1
31402Q NH 0	FNMA Pool #734892	3.500%	08/25/18	09/01/2016	Paydown		09/01/2016	Paydown		15,903	15,903	14,621	15,473		430		430		15,903			0	371	08/25/2018	1
31403B 3K 7	FNMA Pool #744302	3.500%	09/25/18	09/01/2016	Paydown		09/01/2016	Paydown		43,561	43,561	41,002	42,712		850		850		43,561			0	984	09/25/2018	1
31405E 6P 5	FNMA Pool #787578	6.000%	07/25/35	09/01/2016	Paydown		09/01/2016	Paydown		13,007	13,007	13,301	13,273		(267)		(267)		13,007			0	558	07/25/2035	1
31409K Y3 5	FNMA Pool #873830	5.940%	07/25/24	09/01/2016	Paydown		09/01/2016	Paydown		1,825	1,825	2,084	2,037		(212)		(212)		1,825			0	72	07/25/2024	1
677555 XD 1	Ohio St Econ Development Rev Txbi Ohio E			09/01/2016	Call	100.0000				145,000	145,000	145,000	145,000				0		145,000			0	6,025	12/01/2021	1FE
3199999 Total Bonds - U.S. Special Revenue and Special Assessment										2,462,552	2,462,552	2,526,504	2,498,731	0	(36,182)	0	(36,182)	0	2,462,552	0	0	0	88,353	XXX	XXX
Bonds - Industrial and Miscellaneous																									
000759 CR 9	American Business Fin Svcs Inc RMBS Ser			09/01/2016	Paydown		09/01/2016	Paydown		41,256	41,256	41,246	41,212		44		44		41,256			0	883	07/15/2033	5FM
000759 CV 0	American Business Fin Svcs Inc RMBS Ser			09/01/2016	Paydown		09/01/2016	Paydown		31,324	82,186	79,405	79,405				0		79,405		(48,081)	(48,081)	3,216	09/15/2033	5FM
00253C HH 3	Aames Mtg Tr RMBS Ser 2001-4 CI A4	6.5		09/01/2016	Paydown		09/01/2016	Paydown		6,153	6,153	6,150	6,275		(123)		(123)		6,153			0	268	04/25/2031	1FM

SCHEDULE D - PART 4

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

QE052

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
00253C HK 6	Aames Mtg Tr RMBS Ser 2001-4 Cl M1	7.1		08/01/2016.	Paydown			1,346	1,345	1,365		(1)		(1)		1,364		(1,364)	(1,364)	.56	01/25/2032	4FM
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1	5.5		07/12/2016.	Paydown			66,296	22,804	22,804				0		22,804		(22,804)	(22,804)	1,876	06/25/2032	1FM
00802# AA 4	Aerostar Airport Sr Nt	5.750% 03/22/35		09/22/2016.	Redemption	100.0000	63,934	63,934	63,934	63,934				0		63,934			0	3,676	03/22/2035	3FE
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2			09/01/2016.	Paydown		200,240	218,401	185,632	185,632				0		185,632		14,608	14,608	7,739	03/25/2037	1FM
02376T AC 2	American Airlines Inc LBASS EETC Ser 201			07/15/2016.	Redemption	100.0000	92,762	92,762	95,081	94,638		(1,876)		(1,876)		92,762			0	5,195	07/15/2020	3FE
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2			09/01/2016.	Paydown		60,183	60,183	59,562	59,712		.471		.471		60,183			0	1,789	09/25/2035	1FM
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL	6.3		09/15/2016.	Redemption	100.0000	24,944	24,944	24,944	24,944				0		24,944			0	1,055	02/15/2025	1
040104 BW 0	Argent Securities Inc RMBS Ser 2003-WD C			09/01/2016.	Paydown		216,481	216,481	216,385	222,471		(5,990)		(5,990)		216,481			0	8,523	10/25/2033	1FM
04231# AA 7	Armstrong/Heinz Contract Sec ABS Lease B			08/15/2016.	Redemption	100.0000	17,991	17,991	17,991	17,991				0		17,991			0	.745	08/15/2016	2
05164# AA 5	Aurora Health Care (Badger RE) CTL	6.9		09/15/2016.	Redemption	100.0000	30,388	30,388	29,489	30,017		.372		.372		30,388			0	1,417	12/15/2022	1
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C			09/01/2016.	Paydown		345,617	345,617	354,257	351,211		(5,595)		(5,595)		345,617			0	6,454	03/10/2033	1FM
05948K RM 3	Bank of America Alt Loan Tr RMBS Ser 200			09/01/2016.	Paydown		49,724	49,724	47,424	49,216		.508		.508		49,724			0	1,652	06/25/2019	1FM
05948K XQ 7	Bank of America Alt Loan Tr RMBS Ser 200			09/01/2016.	Paydown		77,648	108,286	106,586	106,586				0		106,586		(28,938)	(28,938)	3,912	03/25/2035	4FM
05948K XS 3	Bank of America Alt Loan Tr RMBS Ser 200			09/01/2016.	Paydown		86,894	121,181	117,882	117,882				0		117,882		(30,988)	(30,988)	4,377	03/25/2035	3FM
07386H QG 9	Bear Stearns Alt- A Tr RMBS Ser 2005-1 C			09/26/2016.	Paydown		187,473	187,473	181,498	184,770		2,704		2,704		187,473			0	1,206	01/25/2035	1FM
105667 AB 5	Bravo Mtg Loan Trust RMBS Ser 2006-1 Cl			09/26/2016.	Paydown		198,710	198,710	112,909	112,909		85,801		85,801		198,710			0	.931	07/25/2036	1FM
12189P AF 9	Burlington Northern Santa Fe LBASS EETC			07/02/2016.	Redemption	100.0000	1,088	1,088	1,260	1,130		(42)		(42)		1,088			0	.82	07/02/2020	1FE
12489W NP 5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4	3.79		09/01/2016.	Paydown		108,609	108,609	108,605	108,418		.191		.191		108,609			0	3,720	07/25/2035	1FM
12624P AE 5	Comm Mortgage Trust CMBS PTC Ser 2012-CR			09/13/2016.	Goldman Sachs & Company		5,192,188	5,000,000	5,129,102	5,089,207		(9,589)		(9,589)		5,079,618		112,569	112,569	111,704	10/15/2045	1FM
12644@ CA 1	CTL Cap Tr CTL Ser 2004-17 Texas Instr			09/15/2016.	Redemption	100.0000	122,562	122,562	122,562	122,562				0		122,562			0	4,465	01/15/2026	1
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW	7.8		09/10/2016.	Redemption	100.0000	50,666	50,666	50,666	50,666				0		50,666			0	2,660	10/10/2031	2
126650 BS 8	CVS Health Corp ABS PTC Nt	7.507% 01/1		09/10/2016.	Redemption	100.0000	22,348	22,348	28,407	27,935		(5,587)		(5,587)		22,348			0	1,119	01/10/2032	2FE
12665U AA 2	CVS Health Corp ABS PTC Nt	4.704% 01/1		09/10/2016.	Redemption	100.0000	36,551	36,551	36,551	36,551				0		36,551			0	1,147	01/10/2036	2FE
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2			09/01/2016.	Paydown		559,081	559,081	538,342	538,342		20,738		20,738		559,081			0	20,582	04/25/2035	1FM
12667F TA 3	Countrywide Alternative Ln Tr RMBS Ser 2			09/01/2016.	Paydown		.637	.637	.637	.635		.2		.2		.637			0	.22	08/25/2034	1FM
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2			09/01/2016.	Paydown		64,851	64,851	65,266	64,884		(33)		(33)		64,851			0	2,301	05/25/2035	1FM
12668B RZ 8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4	5.5		09/01/2016.	Paydown		64,664	69,593	59,733	58,610		1,123		1,123		59,733		4,931	4,931	2,648	05/25/2036	1FM
126694 E9 5	CWHL Inc RMBS Ser 2006-OA4 Cl A1	1.467		09/28/2016.	Paydown		153,533	153,533	104,044	104,044		132,976		132,976		237,021		(83,488)	(83,488)	2,631	04/25/2046	3FM
12669E 3P 9	CWALT Loan Tr RMBS Ser 2003-J9 Cl 1A6			09/01/2016.	Paydown		27,997	27,997	27,211	27,484		.513		.513		27,997			0	1,026	10/25/2033	1FM
14155# AB 6	Cardinals Ballpark LLC Sr Nt	5.770% 09		09/30/2016.	Redemption	100.0000	103,954	103,954	103,954	103,954				0		103,954			0	5,998	09/30/2027	2
149837 AA 4	CBA Small Balance Comm Mtg Tr LBASS Frcn			09/26/2016.	Paydown		226,516	230,503	91,601	91,601				0		91,601		134,915	134,915	.810	06/25/2038	1AM
15189@ AA 7	Centerpoint Anchorage Tr CTL PTC Lease B			09/15/2016.	Redemption	100.0000	61,305	61,305	61,305	61,305				0		61,305			0	3,230	09/15/2022	2
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001			09/01/2016.	Paydown		28,332	28,332	28,330	28,250		.82		.82		28,332			0	1,386	07/25/2032	3FM
152314 FZ 8	Centex Home Equity Loan Tr RMBS Ser 2002			09/01/2016.	Paydown		27,247	27,247	27,247	27,189		.59		.59		27,247			0	.914	11/25/2028	1FM
165167 CQ 8	Chesapeake Energy Corp Co Gtd Nt	8.000		08/16/2016.	Goldman Sachs & Company		4,449,875	4,850,000	2,400,000	2,403,879		102,874		102,874		2,506,753		1,943,122	1,943,122	254,356	12/15/2022	5FE

SCHEDULE D - PART 4

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

QE05.3

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
16678R DU 8	Chevy Chase Mtg Funding Corp RMBS Ser 20.....	.	09/26/2016.	Paydown.....		27,985	27,985	27,426	27,556		429		429		27,985					0	177	07/25/2036	1FM.....
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004.....	.	09/01/2016.	Paydown.....		17,919	17,919	17,918	17,893		26		26		17,919					0	519	04/25/2034	1FM.....
17307G MC 9	Citigroup Mtg Loan Trust RMBS Ser 2004-H.....	.	09/25/2016.	Paydown.....		3,428	3,428	3,432	3,430		(3)		(3)		3,428					0	18	12/25/2034	1FM.....
210805 CB 1	Continental Airlines Inc LBASS EETC Ser.....	.	09/15/2016.	Paydown.....		1,430	1,430	1,377	1,421		8		8		1,430					0	95	03/15/2019	1FE.....
212168 AA 6	Continental Wind Sr Nt 6.000% 02/28/33.....	.	08/31/2016.	Redemption 100.0000		235,290	235,290	235,290	235,290		0		0		235,290					0	14,117	02/28/2033	2FE.....
22357@ AA 9	Cox Tower II PTC Nt 5.409% 01/02/40.....	.	09/02/2016.	Redemption 100.0000		25,685	25,685	25,685	25,685		0		0		25,685					0	927	01/02/2040	2.....
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.	09/01/2016.	Paydown.....		56,334	56,334	55,243	55,858		476		476		56,334					0	1,820	07/25/2035	1FM.....
23312L AS 7	Deutsche Bank Comm Mtg Trust CMBS Ser 20.....	.	09/13/2016.	Deutsche Bank Securities.....		5,282,422	5,000,000	5,149,957		(5,601)		(5,601)		5,144,355		138,067		138,067		75,075	05/10/2049	1FE.....	
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199.....	.	09/01/2016.	Paydown.....		18,759	18,759	18,757	18,719		40		40		18,759					0	611	08/15/2030	1FM.....
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS.....	.	09/01/2016.	Paydown.....		38,825	38,825	38,817	38,798		27		27		38,825					0	1,387	09/25/2033	1FM.....
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C.....	.	09/01/2016.	Paydown.....		54,457	65,881	61,812	61,812		0		0		61,812		(7,356)		(7,356)	2,385	09/25/2035	2FM.....	
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl.....	.	09/01/2016.	Paydown.....		72,774	72,774	72,753	73,524		(750)		(750)		72,774					0	2,748	12/25/2033	1FM.....
268668 FD 7	EMC Mtg Loan Tr RMBS Ser 2006-A Cl A 0.....	.	09/26/2016.	Paydown.....		36,921	36,921	29,269	29,269		7,653		7,653		36,921					0	221	12/25/2042	1FM.....
302567 AA 0	FPL Energy American Wind LLC Sr Nt 6.6.....	.	07/09/2016.	Redemption 100.0000		1,860	1,860	1,853	1,337		523		523		1,860					0	13,624	06/20/2023	2FE.....
30706V AA 3	Family Tree Escrow LLC Nt 5.750% 03/01.....	.	08/01/2016.	Tax Free Exchange.....		9,355,303	9,000,000	9,437,500	8,333,675		(35,872)		(35,872)		9,355,303					0	445,625	03/01/2023	3FE.....
32007U BE 8	First Data Corp 1st Len Extended Term Ln.....	.	09/08/2016.	Redemption 100.0000		22,813	22,813	21,399	21,726		1,087		1,087		22,813					0	695	03/24/2021	3FE.....
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199.....	.	09/01/2016.	Paydown.....		20,324	20,324	20,775	20,302		22		22		20,324					0	1,114	12/10/2024	6FM.....
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5.....	.	09/01/2016.	Paydown.....		27,235	27,235	27,236	27,235		0		0		27,235					0	1,195	07/20/2031	1FM.....
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200.....	.	09/28/2016.	Paydown.....		24,813	24,813	24,812	24,769		91		91		24,860		(47)		(47)	1,234	04/25/2034	1FM.....	
39121J A* 1	Great River Energy 1st Mtg Bd 5.810% 0.....	.	07/01/2016.	Redemption 100.0000		930,232	930,232	930,232	930,232		0		0		930,232					0	54,047	07/01/2021	1.....
404122 AN 3	HCA Inc Term Ln B4 Nt 1 4.088% 05/01/1.....	.	08/15/2016.	Redemption 100.0000		539,018	539,018	539,018	539,018		0		0		539,018					0	11,509	05/01/2018	3FE.....
423074 AV 5	Heinz /H J/ Co Sr Nt 5.200% 07/15/45.....	.	08/19/2016.	Tax Free Exchange.....		5,306,926	5,000,000	5,311,250	5,309,973		(3,047)		(3,047)		5,306,926					0	293,944	07/15/2045	2FE.....
44919* AC 2	I595 Express LLC Sr Nt 3.310% 12/31/31.....	.	09/30/2016.	Redemption 100.0000		3,612,120	3,612,120	3,612,120	3,612,120		0		0		3,612,120					0	89,671	12/31/2031	1FE.....
45254N GA 9	IMPAC CMB Tr RMBS Ser 2003-11 Cl 2A1 1.....	.	09/26/2016.	Paydown.....		38,349	38,349	37,774	37,787		562		562		38,349					0	374	10/25/2033	1FM.....
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2 0.9.....	.	09/26/2016.	Paydown.....		61,573	61,573	60,275	60,275		1,298		1,298		61,573					0	375	08/25/2035	1FM.....
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser.....	.	09/01/2016.	Paydown.....		21,311	21,311	21,311	21,264		47		47		21,311					0	682	08/25/2034	1FM.....
45254T PY 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser.....	.	09/26/2016.	Paydown.....		37,918	37,918	38,019	37,933		(15)		(15)		37,918					0	371	11/25/2034	1FM.....
45254T TN 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser.....	.	09/26/2016.	Paydown.....		49,256	49,256	49,256	49,256		0		0		49,256					0	248	05/25/2036	1FM.....
45660N YZ 2	Residential Asset Sec Tr RMBS Ser 2004-R.....	.	09/01/2016.	Paydown.....		129,977	129,977	118,604	128,701		492		492		129,193		784		784	3,361	08/25/2033	1FM.....	
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3.....	.	09/01/2016.	Paydown.....		59,369	59,369	59,861	59,429		(60)		(60)		59,369					0	2,449	01/25/2035	1FM.....
485170 AJ 3	Kansas City Southern Inds Inc Sr Nt 4.....	.	07/26/2016.	Tax Free Exchange.....		28,719,195	31,107,000	28,693,282	28,695,821		23,374		23,374		28,719,195					0	843,432	05/15/2043	2FE.....
50026* AA 3	Kohls Corp CTL Shelby MI 7.600% 12/15/.....	.	09/15/2016.	Redemption 100.0000		14,898	14,898	15,739	15,239		(342)		(342)		14,898					0	755	12/15/2022	2.....
50180L AC 4	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A.....	.	09/11/2016.	Paydown.....		499,990	499,990	515,575	502,295		(2,305)		(2,305)		499,990					0	18,400	04/15/2041	1FM.....
52465# BF 1	Legg Mason Mtg Cap Corp LBASS Ser 2001-C.....	.	09/10/2016.	Redemption 100.0000		18,385	18,385	19,937	18,595		(210)		(210)		18,385					0	659	04/10/2017	1.....
52467@ BC 8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl.....	.	09/15/2016.	Redemption 100.0000		50,126	50,126	55,133	51,184		(1,058)		(1,058)		50,126					0	2,742	11/15/2018	5*.....
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005.....	.	09/26/2016.	Paydown.....		30,928	56,078	27,427	27,427		0		0		27,427		3,501		3,501	327	09/26/2045	1FM.....	

SCHEDULE D - PART 4

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

QE054

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
55265K F6 1	Master Asset Sec Tr RMBS Ser 2003-7 Cl 4.....				09/01/2016.	Paydown.....		27,752	27,752	26,191	26,963		789		789		27,752			0	937	09/25/2033....	1FM.....
55265K Q3 6	Master Asset Sec Tr RMBS Ser 2003-9 Cl 2.....				09/01/2016.	Paydown.....		197,645	197,645	192,612	194,252		3,393		3,393		197,645			0	7,058	10/25/2033....	1FM.....
576434 A2 0	Master Asset Securitization Tr RMBS Ser.....				09/01/2016.	Paydown.....		40,100	40,100	40,501	40,214		(114)		(114)		40,100			0	1,567	01/25/2035....	3FM.....
576434 J5 4	Master Asset Securitization Tr RMBS Ser.....				09/01/2016.	Paydown.....		98,416	98,416	100,169	98,787		(371)		(371)		98,416			0	3,449	03/25/2035....	1FM.....
576434 N2 6	Master Asset Securitization Tr RMBS Ser.....				09/28/2016.	Paydown.....		32,425	32,425	31,881	32,075		968		968		33,043		(618)	(618)	1,985	04/25/2035....	1FM.....
576434 UH 5	Master Asset Securitization Tr RMBS Ser.....				09/01/2016.	Paydown.....		13,977	13,977	13,977	13,977				0		13,977			0	467	08/25/2034....	1FM.....
576434 WD 2	Master Asset Securitization Tr RMBS Ser.....				09/01/2016.	Paydown.....		11,478	11,478	11,567	11,458		20		20		11,478			0	457	09/25/2034....	1FM.....
57643M JM 7	Master Asset Securitization Tr RMBS Ser.....				09/01/2016.	Paydown.....		127,013	127,013	124,631	125,336		1,677		1,677		127,013			0	5,317	12/25/2034....	1FM.....
580645 AE 9	McGraw-Hill Cos Sr Nt 5.900% 11/15/17.....				07/29/2016.	Tax Free Exchange.....		17,993,697	18,000,000	17,956,800	17,990,601		3,095		3,095		17,993,697			0	837,800	11/15/2017....	2FE.....
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200.....				09/01/2016.	Paydown.....		35,521	35,521	35,507	35,447		(45)		(45)		35,402		118	118	1,777	09/25/2032....	1FM.....
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1 5.598%.....				09/15/2016.	Paydown.....		14,716	14,716	14,715	14,715				0		14,716			0	549	07/15/2038....	2AM.....
59560# AC 8	Mid America Pref Cap Tr ABS Cumulative G.....				08/27/2016.	Redemption 100.0000.....		665,347	665,347	756,865	672,330		(6,984)		(6,984)		665,347			0	39,072	08/27/2016....	2.....
61762D AU 5	Morgan Stanley BAML Tr CMBS Ser 2013-C9.....				09/07/2016.	Bank of America BISD Dealer.....		3,118,711	3,000,000	3,089,910	3,058,096		(8,635)		(8,635)		3,049,461		69,250	69,250	62,218	05/15/2046....	1FM.....
61763X BF 2	Morgan Stanley BAML Tr CMBS Ser 2014-C18.....				09/20/2016.	Nationwide Mutual.....		11,749,248	11,200,000	11,193,000	11,191,997		(589)		(589)		11,191,408		557,840	557,840	342,909	08/15/2031....	1FM.....
61765L AS 9	Morgan Stanley BAML Trust CMBS Ser 2015-.....				09/20/2016.	Nationwide Mutual.....		11,369,740	10,600,000	10,942,344	10,930,184		(32,589)		(32,589)		10,897,595		472,145	472,145	296,044	08/15/2047....	1FM.....
61766L BR 9	Morgan Stanley BAML Tr CMBS Ser 2016-C28.....				09/22/2016.	Morgan Stanley & Co Inc.....		20,066,523	19,000,000	19,189,052			(11,553)		(11,553)		19,177,499		889,024	889,024	407,546	11/15/2025....	1FE.....
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2.....				09/15/2016.	Call 100.0000.....		74,755	74,755	74,755	74,755				0		74,755			0	2,642	09/15/2028....	1.....
63651P AA 2	National Inst Health Twinbrook CTL B Bld.....				09/15/2016.	Redemption 100.0000.....		30,844	30,844	30,844	30,844				0		30,844			0	1,186	01/15/2019....	1.....
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2.....				09/01/2016.	Paydown.....		37,344	37,344	37,336	37,273		72		72		37,344			0	1,280	11/25/2033....	1FM.....
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23.....				09/15/2016.	Redemption 100.0000.....		30,154	30,154	30,153	30,153		1		1		30,154			0	1,223	05/15/2023....	1.....
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1.....				09/01/2016.	Paydown.....		11,085	11,085	11,084	11,055		29		29		11,085			0	383	03/25/2034....	1FM.....
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2.....				09/01/2016.	Paydown.....		11,006	11,006	10,919	10,952		54		54		11,006			0	449	07/25/2034....	1FM.....
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3.....				09/01/2016.	Paydown.....		13,100	13,100	13,099	13,068		31		31		13,100			0	463	10/25/2034....	1FM.....
70466@ AA 6	Peach State Labs Inc Sr Sec Term Ln Nt 1.....				09/30/2016.	Redemption 100.0000.....		93,164	93,164	93,164	93,164				0		93,164			0	3,327	06/30/2020....	4.....
742741 AA 9	Procter & Gamble ESOP Deb Ser A 9.360%.....				07/01/2016.	Redemption 100.0000.....		199,200	199,200	262,420	231,409		(32,209)		(32,209)		199,200			0	18,645	01/01/2021....	1FE.....
74922P AC 8	Residential Accredit Loans Inc RMBS Ser.....				09/26/2016.	Paydown.....		61,332	61,192	40,945	40,945				0		40,945		20,387	20,387	249	02/25/2037....	1FM.....
75405W AE 2	Residential Asset Secs Corp RMBS Ser 200.....				09/26/2016.	Paydown.....		571,704	571,704	508,102	544,454		8,015		8,015		552,468		19,236	19,236	3,507	11/25/2035....	1FM.....
755920 AG 0	Receipts on Corp Sec Tr ABS Coll Tr Ser.....				08/01/2016.	Redemption 100.0000.....		315,790	315,790	350,593	320,158		(4,367)		(4,367)		315,790			0	20,526	08/01/2017....	1FE.....
760985 M9 9	Residential Asset Mtg Prod Inc RMBS Ser.....				09/01/2016.	Paydown.....		4,612	4,612	4,612	4,601		11		11		4,612			0	150	01/25/2034....	1FM.....
760985 US 8	Residential Asset Mtg Prod Inc RMBS Ser.....				09/01/2016.	Paydown.....		20,604	20,604	18,991	19,976		628		628		20,604			0	552	03/25/2033....	1FM.....
760985 ZF 1	Residential Asset Mtg Prod Inc RMBS Ser.....				09/01/2016.	Paydown.....		23,781	23,781	23,780	23,723		58		58		23,781			0	787	09/25/2033....	1FM.....
76110W MC 7	Residential Asset Sec Corp RMBS Ser 2001.....				09/01/2016.	Paydown.....		37,849	37,849	37,842	37,770		79		79		37,849			0	1,450	09/25/2031....	1FM.....
76110W MF 0	Residential Asset Sec Corp RMBS Ser 2001.....				09/01/2016.	Paydown.....		42,670	78,607	41,787	41,787				0		41,787		883	883	3,289	09/25/2031....	6FM.....
76112B SN 1	Residential Asset Mtg Products RMBS Ser.....				09/01/2016.	Paydown.....		26,798	26,798	25,533	26,390		408		408		26,798			0	937	09/25/2034....	1FM.....
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A.....				09/01/2016.	Paydown.....		9,567	10,258	9,344	9,344				0		9,344		224	224	509	05/25/2037....	3FM.....

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
761713 BQ 8	Reynolds American Inc Sr Nt	3.500%	08/		08/04/2016.	Maturity		2,300,000	2,300,000	2,299,183	2,299,226		774		774		2,300,000			0	80,500	08/04/2016...	2FE
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2		09/01/2016.		Redemption	100.0000		22,423	22,423	23,447	22,910		(487)		(487)		22,423			0	1,036	11/01/2026...	2
805564 PB 1	Saxon Asset Securities Tr RMBS Ser 2003		09/01/2016.		Paydown			26,156	26,156	26,156	26,156				0		26,156			0	839	12/25/2033...	1FM
81441P BZ 3	Security Natl Mtg Loan Tr RMBS Ser 2004		09/01/2016.		Paydown			28,806	28,806	28,806	28,806				0		28,806			0	1,148	11/25/2034...	1FM
85231C AA 3	St Louis Fed Office Bldg Tr CTL GSA Gtd.		07/15/2016.		Redemption	100.0000		48,185	48,185	48,185	48,185				0		48,185			0	3,330	01/15/2019...	1
863579 CD 8	Structured Adj Rate Mtg Ln RMBS Ser 2004		09/01/2016.		Paydown			21,249	21,249	21,432	21,307		(10)		(10)		21,296		(47)	(47)	409	10/25/2034...	1FM
86358R 5X 1	Structured Asset Sec Corp RMBS Ser 2002		09/26/2016.		Paydown			318,015	318,015	294,512	297,490		20,525		20,525		318,015			0	2,147	08/25/2032...	1FM
86359B ZG 9	Structured Asset Sec Corp RMBS Ser 2004		09/01/2016.		Paydown			16,945	16,945	16,940	16,904		41		41		16,945			0	529	09/25/2034...	1FM
86359B ZS 3	Structured Asset Sec Corp RMBS Ser 2004		09/01/2016.		Paydown			15,037	15,037	15,253	15,128		(91)		(91)		15,037			0	559	09/25/2034...	1FM
86359D FQ 5	Structured Asset Sec Corp RMBS Ser 2005		09/01/2016.		Paydown			101,378	101,378	102,471	101,661		(283)		(283)		101,378			0	3,654	06/25/2035...	3FM
86359D GQ 4	Structured Asset Sec Corp RMBS Ser 2005		09/01/2016.		Paydown			20,946	20,988	21,050	20,959		(3)		(3)		20,956		(9)	(9)	697	12/25/2034...	3FM
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt		09/30/2016.		Redemption	100.0000		30,396	30,396	30,396	30,396				0		30,396			0	1,396	03/30/2023...	2FE
89054X AA 3	Topaz Solar Farms LLC Nt	5.750%	09/30/2016.		Redemption	100.0000		172,954	172,954	172,954	172,954				0		172,954			0	9,945	09/30/2039...	2FE
89615# AH 9	Trident Seafoods Corp Sr Sec Nt	5.960%	09/21/2016.		Maturity			2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	119,200	09/21/2016...	3
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G		09/15/2016.		Redemption	100.0000		109,591	109,591	109,231	109,500		92		92		109,591			0	3,438	11/15/2018...	1
91740# AA 8	United States of America BIA-2 CTL Alber		09/15/2016.		Redemption	100.0000		11,911	11,911	11,911	11,911				0		11,911			0	458	10/15/2025...	1
91741 @ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls		09/15/2016.		Redemption	100.0000		52,428	52,428	52,428	52,428				0		52,428			0	1,888	12/15/2026...	1
91802M AA 8	Utility Contract Funding LLC Nt	7.944%	08/01/2016.		Call	101.1946		114,719	113,364	113,302	113,342		1,376		1,376		114,719			0	7,505	10/01/2016...	2FE
91847* AA 4	VA Evansville IN CTL Ls Fin Tr	4.950%	09/14/2016.		Redemption	100.0000		102,124	102,124	102,124	102,124				0		102,124			0	3,371	10/14/2031...	1
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10		09/01/2016.		Paydown			38,508	38,508	37,940	37,601		908		908		38,508			0	851	10/25/2033...	1FM
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20		09/01/2016.		Paydown			12,810	14,872	14,993	14,947		(1)		(1)		14,946		(2,136)	(2,136)	561	10/25/2035...	3FM
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L		09/15/2016.		Redemption	100.0000		9,216	9,216	9,649	9,501		(286)		(286)		9,216			0	442	05/15/2032...	1
94978# BC 0	Wells Fargo Bank Northwest NA CTL	6.59	09/01/2016.		Redemption	100.0000		19,314	19,314	19,314	19,314				0		19,314			0	850	11/01/2022...	2
94983B AM 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		09/01/2016.		Paydown			294,288	294,288	279,758	282,869		11,420		11,420		294,288			0	11,991	04/25/2036...	1FM
94989V AE 9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX		09/07/2016.		Bank of America BISD Dealer			16,125,000	15,000,000	15,449,400	15,437,067		(40,317)		(40,317)		15,396,751		728,249	728,249	352,550	09/15/2057...	1FM
96188# AA 6	WETT Holdings LLC Sr Sec Nt	4.310%	09/30/2016.		Redemption	100.0000		66,667	66,667	66,667	66,667				0		66,667			0	2,155	12/18/2024...	2FE
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1	7	09/25/2016.		Redemption	104.4269		42,249	40,458	46,388	42,309		(60)		(60)		42,249			0	2,124	01/25/2023...	2
98881 @ AA 4	ZC Specialty Ins Co CTL Ser 2002-31	7	07/15/2016.		Redemption	100.0000		123,600	123,600	123,600	123,600				0		123,600			0	8,818	12/23/2022...	3
878742 AW 5	Teck Cominco Ltd Co Gtd Nt	6.250%	07/1	I	09/20/2016.	Various		2,253,750	2,800,000	2,937,256	2,928,845		(1,433)		(1,433)		2,927,412		(673,662)	(673,662)	192,760	07/15/2041...	4FE
74041E AC 9	Preferred Term Sec Ltd XVI LBASS Mezz N		09/23/2016.	R	Paydown			61,506	61,506	3,415	553		2,862		58,090		61,506			0	512	03/23/2035...	6FE
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A		09/22/2016.	R	Paydown			8,010	8,010	5,437	5,709		2,301		2,301		8,010			0	92	03/22/2038...	1FE
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B		07/01/2016.	R	Paydown			(1,311)	(1,311)	(1,311)	(1,310)				0		(1,311)			0	44	12/22/2035...	5AM
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser		09/22/2016.	R	Redemption	100.0000		9,208	9,208	9,208	9,208				0		9,208			0	67	03/22/2038...	1FE
81726J AE 1	Sensata Technologies 1st Lien Term Ln B		09/30/2016.	F	Redemption	100.0000		12,438	12,438	12,350	12,358		79		79		12,438			0	317	10/14/2021...	2FE
D5861# AA 7	Nuplex Industries GmbH Sr Nt Ser A	6.1	09/20/2016.	R	Call	113.2989		13,595,866	12,000,000	12,000,000	12,000,000		1,595,866		1,595,866		13,595,866			0	837,083	07/30/2019...	2
K7802# AN 9	Royal Greenland A/S Sr Nt	6.670%	08/26	R	08/26/2016.	Maturity		11,000,000	11,000,000	11,000,000	11,000,000				0		11,000,000			0	733,700	08/26/2016...	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					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F or E	n Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
N6508# AA 3	Nuplex Industries BV Sr Nt 6.125% 07/3.....			F	09/20/2016	Call 113.2989.....		9,063,911	8,000,000	8,000,000	8,000,000	.....	.....1,063,911	.....	.....1,063,911	.....	.....9,063,911	.....	.....	.....0	558,056	07/30/2019....	2.....
3899999	Total Bonds - Industrial and Miscellaneous.....							193,903,835	190,101,006	186,974,341	161,260,182	2,862	2,940,798	0	2,943,660	0	189,693,519	0	4,210,315	4,210,315	7,378,432	XXX	XXX
8399997	Total Bonds - Part 4.....							197,126,572	193,323,743	190,302,160	164,522,489	2,862	2,901,225	0	2,904,087	0	192,916,256	0	4,210,315	4,210,315	7,508,492	XXX	XXX
8399999	Total Bonds.....							197,126,572	193,323,743	190,302,160	164,522,489	2,862	2,901,225	0	2,904,087	0	192,916,256	0	4,210,315	4,210,315	7,508,492	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks.....							197,126,572	XXX	190,302,160	164,522,489	2,862	2,901,225	0	2,904,087	0	192,916,256	0	4,210,315	4,210,315	7,508,492	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)

Purchased Options - Hedging Other - Call Options and Warrants

QE06

Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	4PQUHN3JPFGFNF3BB653...	.07/16/2015	.07/09/2018	5,486	1,372,408	251.5300	39,665		33,008		33,008	24,159						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	R0MUWSFPU8MPRO8K5P83	.07/16/2015	.07/09/2018	8,480	2,121,464	248.6100	69,709		63,051		63,051	45,302						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	KB1H1DSPRFMYMCUFXT09	.07/16/2015	.07/09/2018	40,895	10,230,416	246.7500	364,379		345,327		345,327	244,922						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	O2RNE8IBXP4R0TD8PU41...	.07/16/2015	.07/07/2017	4,414	1,104,259	246.3600	28,163		28,679		28,679	22,777						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	KB1H1DSPRFMYMCUFXT09	.07/16/2015	.07/09/2018	29,232	7,312,672	244.0100	292,027		294,637		294,637	204,718						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	MBNUM2BPBDO7JBLYG310...	.07/16/2015	.07/09/2018	5,901	1,476,192	250.6200	44,434		37,985		37,985	27,651						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	4PQUHN3JPFGFNF3BB653...	.07/16/2015	.07/09/2018	18,216	4,557,037	242.8400	190,909		197,276		197,276	135,760						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	FOR8UP27PHTHYVLBNG30...	.07/16/2015	.07/07/2017	55	13,651	239.4200	511		634		634	476						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	4PQUHN3JPFGFNF3BB653...	.07/16/2015	.07/07/2017	670	167,522	243.9600	4,902		5,424		5,424	4,236						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	MBNUM2BPBDO7JBLYG310...	.07/16/2015	.07/07/2017	119	29,704	240.0100	1,077		1,321		1,321	997						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	FOR8UP27PHTHYVLBNG30...	.07/16/2015	.07/07/2017	2,554	638,904	244.6200	18,006		19,513		19,513	15,315						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	4PQUHN3JPFGFNF3BB653...	.07/16/2015	.07/07/2017	5,273	1,319,141	248.5300	29,583		27,518		27,518	22,138						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	FOR8UP27PHTHYVLBNG30...	.07/16/2015	.07/07/2017	8,196	2,050,186	247.3700	49,255		48,196		48,196	38,519						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	FOR8UP27PHTHYVLBNG30...	.08/04/2015	.07/31/2018	65,621	16,415,717	240.9300	717,236		801,661		801,661	539,324						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	4PQUHN3JPFGFNF3BB653...	.08/04/2015	.07/31/2018	13,910	3,479,663	254.8600	82,902		66,265		66,265	49,143						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	4PQUHN3JPFGFNF3BB653...	.08/04/2015	.07/31/2018	19,608	4,905,067	250.6600	141,568		128,350		128,350	93,002						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	4PQUHN3JPFGFNF3BB653...	.08/04/2015	.07/31/2018	101,914	25,494,824	247.9000	831,619		808,771		808,771	575,373						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	FOR8UP27PHTHYVLBNG30...	.08/04/2015	.07/31/2017	173	43,275	241.7100	1,367		1,713		1,713	1,303						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	4PQUHN3JPFGFNF3BB653...	.08/04/2015	.07/31/2017	3,802	951,208	242.5200	28,746		35,326		35,326	27,060						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97...	.08/04/2015	.07/31/2017	6,765	1,692,440	245.5700	42,960		48,468		48,468	38,000						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97...	.08/04/2015	.07/31/2017	7,179	1,795,811	251.1700	32,448		29,229		29,229	23,644						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.1

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	Cod e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/04/2015	.07/31/2017	8,649	2,163,751	248.1900	47,053	.....	.....	.....48,284	.....	.....48,284	38,485	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/04/2015	.07/31/2017	22,218	5,558,132	247.1200	128,866	.....	.....	.....137,760	.....	.....137,760	109,121	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/04/2015	.07/31/2018	2,655	664,287	240.7900	29,183	.....	.....	.....32,698	.....	.....32,698	21,970	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/04/2015	.07/31/2018	15,647	3,914,316	250.7200	112,660	.....	.....	.....101,983	.....	.....101,983	73,924	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/04/2015	.07/31/2017	9,579	2,396,353	239.3100	86,118	.....	.....	.....113,168	.....	.....113,168	84,133	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/04/2015	.07/31/2017	135	33,867	240.0600	1,170	.....	.....	.....1,516	.....	.....1,516	1,135	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/04/2015	.07/31/2018	124,414	31,123,339	243.4600	1,226,719	.....	.....	.....1,311,082	.....	...1,311,082	901,565	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2018	154,124	38,555,662	243.5600	1,131,270	.....	.....	.....1,625,822	.....	...1,625,822	1,112,265	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2018	18,133	4,536,036	245.3000	122,757	.....	.....	.....171,879	.....	.....171,879	119,216	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2018	40,798	10,205,998	246.6400	259,475	.....	.....	.....355,086	.....	.....355,086	248,751	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2018	143,768	35,964,925	238.6200	1,314,037	.....	.....	.....2,003,205	.....	...2,003,205	1,310,661	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2017	819	204,974	239.0000	5,211	.....	.....	.....9,972	.....	.....9,972	7,325	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2017	1,566	391,663	239.0600	9,926	.....	.....	.....18,977	.....	.....18,977	13,949	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2017	2,564	641,433	238.6700	16,641	.....	.....	.....31,906	.....	.....31,906	23,356	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2017	6,555	1,639,704	238.9900	41,687	.....	.....	.....79,825	.....	.....79,825	58,631	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2017	5,040	1,260,879	243.7000	23,992	.....	.....	.....43,226	.....	.....43,226	33,168	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2017	3,140	785,500	247.1300	11,932	.....	.....	.....19,965	.....	.....19,965	15,702	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2017	9,291	2,324,232	244.7500	41,345	.....	.....	.....73,004	.....	.....73,004	56,470	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2017	12,642	3,162,588	244.2000	58,281	.....	.....	.....104,040	.....	.....104,040	80,143	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2018	84,169	21,055,614	238.9300	758,359	.....	.....	.....1,153,689	.....	...1,153,689	757,150	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.2

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty 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.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/25/2015	.08/21/2018	21,136	5,287,312	249.6200	116,458	.....	.....	.....150,605	.....	.....150,605	107,678	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.09/01/2017	1,551	388,023	232.4700	13,588	.....	.....	.....27,864	.....	.....27,864	18,777	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.08/31/2018	74,863	...18,727,676	233.3400	821,245	.....	.....	.....1,354,537	.....	...1,354,537	834,657	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.08/31/2018	10,883	...2,722,416	243.7800	75,526	.....	.....	.....113,753	.....	.....113,753	77,763	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.08/31/2018	112,391	...28,115,838	233.5300	...1,222,819	.....	.....	.....2,015,999	.....	...2,015,999	...1,245,016	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.08/31/2018	116,162	...29,059,088	241.5400	893,286	.....	.....	.....1,383,747	.....	...1,383,747	928,186	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.08/31/2018	15,263	...3,818,242	239.8700	126,532	.....	.....	.....199,488	.....	.....199,488	131,785	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.08/31/2018	132,285	...33,092,466	238.0400	...1,189,244	.....	.....	.....1,904,935	.....	...1,904,935	...1,236,127	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.09/01/2017	2,944	736,406	234.4800	23,079	.....	.....	.....47,469	.....	.....47,469	32,880	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.09/01/2017	1,838	459,774	233.8600	14,924	.....	.....	.....30,669	.....	.....30,669	21,069	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.09/01/2017	6,084	...1,522,071	232.6600	52,752	.....	.....	.....108,230	.....	.....108,230	73,130	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.09/01/2017	7,316	...1,830,238	237.7800	47,409	.....	.....	.....96,883	.....	.....96,883	69,860	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.09/01/2017	4,068	...1,017,613	241.0800	21,560	.....	.....	.....43,028	.....	.....43,028	32,106	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.09/01/2017	28,599	...7,154,321	240.0700	161,298	.....	.....	.....325,060	.....	.....325,060	240,174	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.09/01/2017	12,911	...3,229,808	238.4000	80,694	.....	.....	.....164,264	.....	.....164,264	119,261	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/08/2015	.08/31/2018	1,218	304,600	233.5600	13,236	.....	.....	.....21,811	.....	.....21,811	13,475	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/28/2015	.09/22/2017	73	18,212	233.4600	664	.....	.....	.....1,244	.....	.....1,244	843	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/28/2015	.09/24/2018	684	171,057	234.0100	7,870	.....	.....	.....12,038	.....	.....12,038	7,439	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/28/2015	.09/24/2018	105,803	...26,467,603	232.9200	...1,272,806	.....	.....	.....1,957,039	.....	...1,957,039	...1,194,020	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/28/2015	.09/24/2018	33,286	8,326,866	243.8500	251,311	.....	.....	.....349,621	.....	.....349,621	237,890	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/28/2015	.09/24/2018	184,720	...46,209,655	233.1700	...2,200,020	.....	.....	.....3,378,685	.....	...3,378,685	...2,067,520	.....	.....	.....	.....	.....	003.....	

SCHEDULE DB - PART A - SECTION 1

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

QE06.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cod e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/28/2015	.09/24/2018	86,259	...21,578,434	241.2000	733,198	.....	.....	.....1,054,879	.....	...1,054,879	701,584	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/28/2015	.09/24/2018	35,739	8,940,471	239.8500	322.008	.....	.....	.....470,485	.....	....470,485	309,062	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/28/2015	.09/24/2018	234,030	...58,545,040	237.7100	2,312,220	.....	.....	.....3,444,969	.....	...3,444,969	...2,216,287	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/28/2015	.09/22/2017	206	51,553	232.0600	2,024	.....	.....	.....3,787	.....	.....3,787	2,518	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/28/2015	.09/22/2017	2,260	565,299	232.3600	21,852	.....	.....	.....40,897	.....	.....40,897	27,309	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/28/2015	.09/22/2017	6,348	1,588,038	232.8100	59,926	.....	.....	.....112,258	.....	.....112,258	75,432	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/28/2015	.09/22/2017	9,038	...2,260,949	233.0700	84,144	.....	.....	.....157,675	.....	.....157,675	106,331	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/28/2015	.09/22/2017	14,793	...3,700,717	237.8000	106,069	.....	.....	.....196,634	.....	.....196,634	140,615	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/28/2015	.09/22/2017	9,230	...2,308,989	241.5100	53,165	.....	.....	.....95,454	.....	.....95,454	70,898	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/28/2015	.09/22/2017	16,080	4,022,543	238.9500	107,896	.....	.....	.....198,488	.....	.....198,488	143,718	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/28/2015	.09/22/2017	25,034	6,262,568	238.7500	169,983	.....	.....	.....313,095	.....	.....313,095	226,220	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.10/14/2015	.10/13/2017	61	15,197	234.4300	582	.....	.....	.....989	.....	.....989	674	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.10/14/2015	.10/12/2018	1,284	321,240	234.7600	15,525	.....	.....	.....21,908	.....	.....21,908	13,611	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.10/14/2015	.10/12/2018	164,448	...41,138,417	234.6200	1,999,693	.....	.....	.....2,823,885	.....	...2,823,885	...1,751,622	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.10/14/2015	.10/12/2018	37,067	...9,272,643	245.3500	286,527	.....	.....	.....358,506	.....	.....358,506	245,932	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.10/14/2015	.10/12/2018	248,268	...62,106,768	234.6500	3,013,976	.....	.....	.....4,257,293	.....	...4,257,293	...2,641,642	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.10/14/2015	.10/12/2018	37,764	...9,447,140	242.6700	328,550	.....	.....	.....427,788	.....	.....427,788	287,159	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.10/14/2015	.10/12/2018	70,492	...17,634,181	241.1500	654,867	.....	.....	.....869,464	.....	.....869,464	575,948	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.10/14/2015	.10/12/2018	224,899	...56,260,799	239.2900	2,260,238	.....	.....	.....3,065,646	.....	...3,065,646	...1,995,942	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.10/14/2015	.10/13/2017	84	21,023	233.9900	824	.....	.....	.....1,401	.....	.....1,401	950	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.10/14/2015	.10/13/2017	1,893	473,478	234.7900	17,810	.....	.....	.....30,201	.....	.....30,201	20,686	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cod e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.10/14/2015	.10/13/2017	1,878	469,808	234.3400	18,085	.....	.....	.....30,716	.....	.....30,716	20,918	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.10/14/2015	.10/13/2017	11,791	2,949,722	234.5800	112,136	.....	.....	.....190,338	.....	.....190,338	130,024	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.10/14/2015	.10/13/2017	14,304	3,578,366	239.1700	105,995	.....	.....	.....175,372	.....	.....175,372	126,325	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.10/14/2015	.10/13/2017	4,986	1,247,360	243.0800	29,419	.....	.....	.....46,452	.....	.....46,452	34,722	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.10/14/2015	.10/13/2017	22,476	5,622,644	240.2300	156,659	.....	.....	.....256,789	.....	.....256,789	186,981	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.10/14/2015	.10/13/2017	50,494	12,631,557	240.1400	353,962	.....	.....	.....580,421	.....	.....580,421	422,255	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life....	N/A.....	Equity/Index	Citigroup Fin Products Inc 7H6GLXDRUGQFU57RNE97.	.10/16/2015	.10/14/2016	29,982,286	...29,982,286	2,023.8600	1,238,268	.....	.....	.....635,767	.....	.....635,767	(739,112)	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life....	N/A.....	Equity/Index	Wells Fargo & Co 7H6GLXDRUGQFU57RNE97.	.10/16/2015	.10/14/2016	7,181	...15,570,152	2,023.8600	716,655	.....	.....	.....1,033,628	.....	...1,033,628	284,367	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/05/2015	.10/30/2017	3,880	970,561	235.1100	31,698	.....	.....	.....60,986	.....	.....60,986	41,704	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/05/2015	.10/30/2018	154,362	...38,615,143	235.4900	1,643,953	.....	.....	.....2,551,954	.....	...2,551,954	...1,592,236	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/05/2015	.10/30/2018	34,352	...8,593,399	246.3700	226,377	.....	.....	.....314,304	.....	.....314,304	216,295	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/05/2015	.10/30/2018	217,248	...54,346,677	235.4900	2,313,688	.....	.....	.....3,591,615	.....	...3,591,615	...2,240,908	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/05/2015	.10/30/2018	62,615	...15,663,731	243.6600	467,733	.....	.....	.....674,096	.....	.....674,096	454,503	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/05/2015	.10/30/2018	57,736	...14,443,355	242.2600	459,582	.....	.....	.....673,267	.....	.....673,267	448,773	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/05/2015	.10/30/2017	3,531	883,212	235.5700	28,139	.....	.....	.....54,084	.....	.....54,084	37,194	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/05/2015	.10/30/2017	6,039	...1,510,716	235.3600	48,674	.....	.....	.....93,611	.....	.....93,611	64,212	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/05/2015	.10/30/2017	9,306	...2,328,009	235.3600	75,007	.....	.....	.....144,254	.....	.....144,254	98,950	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/05/2015	.10/30/2017	20,270	...5,070,823	240.1300	124,054	.....	.....	.....234,544	.....	.....234,544	169,667	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/05/2015	.10/30/2017	15,703	...3,928,323	243.6000	76,632	.....	.....	.....139,832	.....	.....139,832	104,557	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/05/2015	.10/30/2017	17,328	...4,334,890	241.4300	98,079	.....	.....	.....183,451	.....	.....183,451	134,386	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/05/2015	.10/30/2017	29,835	7,463,486	241.0500	172,744	.....	.....	.....324,307	.....	.....324,307	236,716	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/05/2015	.10/30/2018	2,860	715,575	235.2200	30,807	.....	.....	.....47,894	.....	.....47,894	29,794	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/05/2015	.10/30/2018	235,520	58,917,628	240.3000	2,044,312	.....	.....	.....3,057,313	.....	.....3,057,313	2,002,399	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/10/2017	34,815	8,709,270	239.1600	229,430	.....	.....	.....431,332	.....	.....431,332	307,896	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/12/2018	1,287	321,853	232.9900	15,323	.....	.....	.....23,897	.....	.....23,897	14,449	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/12/2018	1,473	368,448	233.2200	17,380	.....	.....	.....27,080	.....	.....27,080	16,418	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/10/2017	810	202,695	233.1100	7,487	.....	.....	.....14,202	.....	.....14,202	9,437	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/12/2018	1,620	405,317	233.5500	18,876	.....	.....	.....29,357	.....	.....29,357	17,867	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/12/2018	921	230,355	243.7000	6,952	.....	.....	.....9,951	.....	.....9,951	6,692	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/12/2018	137,838	34,481,429	233.5100	1,607,185	.....	.....	.....2,501,950	.....	.....2,501,950	1,522,008	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/12/2018	21,452	5,366,487	244.1800	158,317	.....	.....	.....225,465	.....	.....225,465	152,213	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/12/2018	3,731	933,239	233.1600	44,133	.....	.....	.....68,774	.....	.....68,774	41,667	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/12/2018	192,378	48,125,230	233.6200	2,233,506	.....	.....	.....3,474,851	.....	.....3,474,851	2,116,553	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/12/2018	31,689	7,927,195	241.7800	260,479	.....	.....	.....381,561	.....	.....381,561	252,550	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/12/2018	54,093	13,531,840	240.2000	476,557	.....	.....	.....709,299	.....	.....709,299	462,863	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/12/2018	7,656	1,915,348	239.2500	70,287	.....	.....	.....105,509	.....	.....105,509	68,236	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/10/2017	271	67,701	233.3700	2,468	.....	.....	.....4,680	.....	.....4,680	3,121	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/12/2018	220,817	55,239,608	238.3300	2,108,803	.....	.....	.....3,189,134	.....	.....3,189,134	2,044,034	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/10/2017	553	138,456	233.3500	5,053	.....	.....	.....9,582	.....	.....9,582	6,388	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/10/2017	227	56,856	233.3700	2,073	.....	.....	.....3,931	.....	.....3,931	2,621	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/10/2017	279	69,872	232.9900	2,598	.....	.....	.....4,926	.....	.....4,926	3,268	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cod e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/10/2017	366	91,654	241.1500	2,143	.....	.....	.....3,980	.....	.....3,980	2,897	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/10/2017	6,391	1,598,695	233.4500	58,027	.....	.....	.....110,063	.....	.....110,063	73,468	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/10/2017	15,575	3,896,242	239.1200	102,951	.....	.....	.....193,456	.....	.....193,456	138,037	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/10/2017	334	83,626	238.6900	2,266	.....	.....	.....4,267	.....	.....4,267	3,031	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/10/2017	366	91,561	239.0800	2,423	.....	.....	.....4,558	.....	.....4,558	3,251	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/10/2017	7,942	1,986,753	241.9200	44,395	.....	.....	.....81,787	.....	.....81,787	59,956	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/10/2017	16,209	4,054,808	238.4000	111,679	.....	.....	.....210,650	.....	.....210,650	149,176	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/10/2017	826	206,705	240.8900	4,916	.....	.....	.....9,136	.....	.....9,136	6,634	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/10/2017	13,396	3,351,051	233.4900	121,364	.....	.....	.....230,226	.....	.....230,226	153,759	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/10/2017	294	73,630	233.8000	2,622	.....	.....	.....4,977	.....	.....4,977	3,337	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/10/2017	79	19,855	242.0600	440	.....	.....	.....809	.....	.....809	594	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/16/2015	.11/12/2018	1,955	489,043	241.7300	16,109	.....	.....	.....23,604	.....	.....23,604	15,616	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life....	N/A.....	Equity/Index	Goldman Sachs Group 7H6GLXDRUGQFU57RNE97.	.11/17/2015	.11/15/2016	28,207,161	28,207,161	2,023.0400	1,429,539	.....	.....	.....562,632	.....	.....562,632	(676,508)	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life....	N/A.....	Equity/Index	Morgan Stanley & Co International Ltd 7H6GLXDRUGQFU57RNE97.	.11/17/2015	.11/15/2016	7,174	15,555,104	2,023.0400	792,186	.....	.....	.....1,075,453	.....	....1,075,453	314,920	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/17/2017	54	13,474	233.9300	486	.....	.....	.....906	.....	.....906	608	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/17/2017	43	10,829	234.1400	386	.....	.....	.....720	.....	.....720	484	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/17/2017	934	233,672	243.3000	4,895	.....	.....	.....8,748	.....	.....8,748	6,483	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/17/2017	1,667	417,057	233.9300	15,038	.....	.....	.....28,030	.....	.....28,030	18,806	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/17/2017	1,737	434,463	234.2100	15,422	.....	.....	.....28,770	.....	.....28,770	19,372	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/17/2017	906	226,577	241.9400	5,163	.....	.....	.....9,348	.....	.....9,348	6,845	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.7

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cod e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/17/2017	670	167,537	234.1600	5,967			11,124		11,124	7,485						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/17/2017	14,013	3,505,377	234.0700	125,412			233,860		233,860	157,184						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/17/2017	2,120	530,234	241.4300	12,463			22,662		22,662	16,516						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/17/2017	5,209	1,302,981	238.8000	35,783			66,175		66,175	46,992						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/17/2017	744	186,104	242.0200	4,226			7,636		7,636	5,596						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/17/2017	3,717	929,915	239.3200	24,794			45,701		45,701	32,629						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/17/2017	866	216,609	239.5900	5,680			10,463		10,463	7,491						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/17/2017	10,320	2,581,539	239.8900	66,561			122,295		122,295	87,820						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/17/2017	23,536	5,887,721	239.5500	154,866			285,120		285,120	204,045						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/19/2018	1,439	359,945	234.4600	16,389			25,057		25,057	15,387						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/19/2018	4,168	1,042,639	233.9600	48,431			74,240		74,240	45,328						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/19/2018	1,975	494,181	234.0100	22,915			35,109		35,109	21,449						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/19/2018	300	75,020	244.6000	2,210			3,086		3,086	2,087						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/19/2018	84,412	21,116,483	234.1100	974,958			1,493,471		1,493,471	913,432						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/19/2018	9,914	2,479,976	244.6100	73,063			101,970		101,970	68,957						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/19/2018	5,431	1,358,536	234.0200	62,941			96,473		96,473	58,943						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/19/2018	3,438	860,173	242.2300	28,161			40,507		40,507	26,873						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/19/2018	139,856	34,986,482	234.1200	1,615,342			2,473,315		2,473,315	1,512,894						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/19/2018	8,222	2,056,770	241.6300	69,146			100,102		100,102	66,065						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/19/2018	38,872	9,724,312	242.1200	319,920			460,722		460,722	305,358						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/19/2018	47,096	11,781,535	240.5200	415,858			608,665		608,665	397,742						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cod e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/19/2018	16,671	4,170,327	240.2800	148,869	.....	.....	.....218,204	.....	.....218,204	142,275	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.11/24/2015	.11/19/2018	144,030	...36,030,432	238.7900	1,371,161	.....	.....	.....2,036,371	.....	.....2,036,371	...1,308,993	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2017	80	20,088	234.4800	588	.....	.....	.....1,314	.....	.....1,314	885	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2017	8,332	...2,084,281	239.2200	45,991	.....	.....	.....103,542	.....	.....103,542	73,625	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2017	1,560	390,230	242.7300	6,879	.....	.....	.....15,335	.....	.....15,335	11,272	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2017	2,440	610,418	240.0900	12,737	.....	.....	.....28,686	.....	.....28,686	20,577	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2017	8,887	...2,223,219	239.7300	47,458	.....	.....	.....106,926	.....	.....106,926	76,425	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2017	7,619	...1,906,047	240.1000	39,773	.....	.....	.....89,513	.....	.....89,513	64,214	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2017	22,368	...5,595,491	239.9000	118,325	.....	.....	.....266,196	.....	.....266,196	190,585	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2017	1,586	396,776	234.7200	11,467	.....	.....	.....25,621	.....	.....25,621	17,307	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2017	677	169,418	234.4900	4,957	.....	.....	.....11,075	.....	.....11,075	7,459	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2017	716	179,107	234.2200	5,320	.....	.....	.....11,878	.....	.....11,878	7,973	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2017	4,332	...1,083,791	234.2500	32,146	.....	.....	.....71,760	.....	.....71,760	48,185	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2017	1,415	353,941	242.5800	6,296	.....	.....	.....14,057	.....	.....14,057	10,319	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2017	5,675	...1,419,746	234.4800	41,544	.....	.....	.....92,863	.....	.....92,863	62,539	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2017	7,057	...1,765,382	234.3600	52,010	.....	.....	.....116,211	.....	.....116,211	78,144	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2017	3,217	804,885	241.6300	15,251	.....	.....	.....34,144	.....	.....34,144	24,851	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2018	1,328	332,298	234.8900	12,951	.....	.....	.....22,718	.....	.....22,718	13,986	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2018	5,420	...1,355,825	234.6000	53,494	.....	.....	.....93,931	.....	.....93,931	57,641	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2018	7,158	...1,790,578	234.5300	70,862	.....	.....	.....124,446	.....	.....124,446	76,306	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.9

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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2018	4,775	1,194,622	245.1900	29,226			47,710		47,710	32,322						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2018	97,428	24,372,561	234.5000	965,510			1,696,214		1,696,214	1,039,715						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2018	21,420	5,358,315	245.2700	130,659			212,990		212,990	144,380						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2018	29,716	7,433,832	234.6300	293,003			514,309		514,309	315,711						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2018	4,880	1,220,881	242.5200	33,821			56,780		56,780	37,655						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2018	115,022	28,773,894	234.5100	1,139,868			2,001,616		2,001,616	1,227,052						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2018	12,971	3,244,930	241.9000	92,746			156,145		156,145	103,008						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2018	33,334	8,338,828	242.5900	230,338			386,320		386,320	256,347						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2018	24,306	6,080,369	241.1100	180,107			305,356		305,356	200,053						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2018	20,444	5,114,311	240.5600	155,171			264,467		264,467	172,414						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/04/2015	.11/30/2018	170,279	42,597,097	239.2500	1,372,452			2,357,935		2,357,935	1,518,465						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/08/2017	369	92,432	231.9400	3,163			6,891		6,891	4,479						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/08/2017	1,502	375,783	231.7600	12,979			28,262		28,262	18,325						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/08/2017	127	31,645	231.1200	1,132			2,454		2,454	1,577						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/08/2017	309	77,312	240.1300	1,635			3,639		3,639	2,606						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/08/2017	675	168,858	235.0700	4,847			10,722		10,722	7,263						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/08/2017	8,227	2,058,186	231.9700	70,345			153,225		153,225	99,644						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/08/2017	2,997	749,847	239.5700	16,426			36,580		36,580	26,055						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/08/2017	1,867	467,111	231.8000	16,114			35,204		35,204	22,813						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/08/2017	7,591	1,898,982	232.9200	61,564			134,888		134,888	88,866						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/08/2017	6,435	1,609,770	238.7500	37,065			82,647		82,647	58,371						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.10

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cod e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/08/2017	7,648	1,913,149	236.6000	50,169	.....	.....	.....111,573	.....	.....111,573	76,964	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/08/2017	1,476	369,221	240.5700	7,601	.....	.....	.....16,890	.....	.....16,890	12,150	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/08/2017	6,335	1,584,831	237.1100	40,356	.....	.....	.....89,750	.....	.....89,750	62,270	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/08/2017	19,153	4,791,425	238.0700	115,112	.....	.....	.....256,375	.....	.....256,375	179,766	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/08/2017	1,544	386,240	240.1700	8,152	.....	.....	.....18,133	.....	.....18,133	12,993	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/08/2017	17,935	4,486,635	237.6400	110,659	.....	.....	.....246,302	.....	.....246,302	171,897	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/10/2018	1,201	300,475	231.8200	13,465	.....	.....	.....23,553	.....	.....23,553	13,967	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/10/2018	8,736	2,185,305	232.1800	96,529	.....	.....	.....168,706	.....	.....168,706	100,475	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/10/2018	15,629	3,909,768	231.8800	174,733	.....	.....	.....305,700	.....	.....305,700	181,411	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/10/2018	3,708	927,653	242.1700	26,477	.....	.....	.....44,164	.....	.....44,164	29,149	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/10/2018	84,784	21,209,648	232.1400	937,715	.....	.....	.....1,640,171	.....	.....1,640,171	976,362	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/10/2018	9,929	2,483,816	243.3400	67,119	.....	.....	.....110,843	.....	.....110,843	73,877	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/10/2018	29,180	7,299,576	232.0000	324,769	.....	.....	.....567,854	.....	.....567,854	337,466	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/10/2018	6,807	1,702,897	240.7900	51,803	.....	.....	.....87,301	.....	.....87,301	56,920	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/10/2018	117,480	29,388,742	232.0200	1,306,375	.....	.....	.....2,284,280	.....	.....2,284,280	1,357,838	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/10/2018	16,800	4,202,733	239.2800	136,753	.....	.....	.....232,988	.....	.....232,988	149,775	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/10/2018	20,293	5,076,419	240.8700	153,819	.....	.....	.....259,154	.....	.....259,154	169,092	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/10/2018	28,285	7,075,768	238.7500	235,897	.....	.....	.....402,907	.....	.....402,907	257,679	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/10/2018	55,251	13,821,708	238.4600	466,875	.....	.....	.....798,528	.....	.....798,528	509,240	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.12/15/2015	.12/10/2018	152,663	38,190,161	237.2400	1,360,227	.....	.....	.....2,342,626	.....	.....2,342,626	1,475,768	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life....	N/A.....	Equity/ Index	Citigroup Financial Products Inc	7H6GLXDRUGQFU57RNE97.	.12/16/2015	.12/15/2016	31,932,515	31,932,515	2,043.4100	1,443,350	.....	.....	.....363,155	.....	.....363,155	(849,294)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.11

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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2017	628	157,068	231.9600	5,619			11,730		11,730	7,545						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2017	2,096	524,420	232.1300	18,595			38,844		38,844	25,045						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2017	11,277	2,821,034	232.0400	100,477			209,869		209,869	135,150						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2017	9,997	2,500,940	239.4100	58,385			124,153		124,153	87,327						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2017	4,075	1,019,277	236.7100	27,951			59,376		59,376	40,549						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2017	4,476	1,119,624	239.9300	25,332			53,806		53,806	38,047						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2017	51,261	...12,823,484	237.3600	338,836			719,696		719,696	495,129						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2017	2,689	672,565	237.6600	17,449			37,094		37,094	25,606						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2017	13,879	3,471,976	237.5600	90,630			192,608		192,608	132,806						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2018	1,507	376,994	232.3400	17,105			28,991		28,991	17,131						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2017	325	81,182	232.3900	2,840			5,938		5,938	3,842						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2018	544	136,040	232.1100	6,227			10,564		10,564	6,226						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2018	17,782	4,448,355	232.2700	202,360			343,098		343,098	202,575						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2018	39,626	9,912,780	232.1800	452,526			767,482		767,482	452,660						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2018	11,202	2,802,225	242.5500	81,773			131,638		131,638	86,281						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2018	84,445	...21,124,811	232.1000	967,742			1,641,092		...1,641,092	966,994						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2018	12,983	3,247,885	242.7100	94,128			151,248		151,248	99,268						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2018	108,741	...27,202,701	232.2800	1,236,388			2,097,230		...2,097,230	1,238,413						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2018	31,016	7,758,870	240.1200	252,777			414,469		414,469	265,857						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2018	163,139	...40,810,950	232.0600	1,872,840			3,175,776		...3,175,776	...1,870,398						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.12

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2018	67,043	...16,771,507	239.6000	559,140			920,047		920,047	587,285						003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2017	157	39,315	232.4200	1,372			2,871		2,871	1,858						003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2018	45,690	...11,429,863	240.2500	370,091			606,497		606,497	389,501						003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2017	1,234	308,790	232.4600	10,751			22,507		22,507	14,577						003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2017	1,940	485,378	231.7200	17,598			36,669		36,669	23,509						003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2017	371	92,777	241.2700	1,932			4,090		4,090	2,930						003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2017	3,454	864,013	232.1200	30,636			64,029		64,029	41,278						003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2017	15,148	...3,789,411	232.0500	134,968			281,774		281,774	181,480						003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2017	4,342	...1,086,172	240.0900	24,358			51,674		51,674	36,598						003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2018	35,312	...8,833,715	238.5300	308,629			511,290		511,290	323,030						003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2018	156,048	...39,036,998	238.2400	1,381,026			2,291,952		2,291,952	...1,443,938						003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2018	196,036	...49,040,381	236.7800	1,848,620			3,089,302		3,089,302	...1,917,816						003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.12/29/2015	.12/28/2017	13,660	...3,417,156	237.4400	89,745			190,895		190,895	131,448						003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/12/2018	1,154	288,772	232.3900		10,389		21,156		21,156	10,767						003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/12/2018	19,506	...4,879,558	237.8000		129,323		268,015		268,015	138,692						003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/12/2018	27,990	...7,001,873	237.6100		187,810		388,848		388,848	201,038						003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/12/2018	6,109	...1,528,292	237.8900		40,321		83,504		83,504	43,183						003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/12/2018	16,166	...4,044,159	237.6100		108,476		224,592		224,592	116,116						003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/14/2019	1,599	399,928	232.1700		18,801		31,029		31,029	12,228						003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/14/2019	294	73,449	232.5600		3,400		5,606		5,606	2,206						003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/14/2019	14,610	...3,654,903	232.3100		170,940		281,906		281,906	110,966						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	Cod e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/14/2019	26,999	6,754,070	232.3400	.....	.....315,348	.....	.....520,288	.....	.....520,288	204,940	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/14/2019	14,117	3,531,581	242.7500	.....	.....105,315	.....	.....164,881	.....	.....164,881	59,566	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/14/2019	33,473	8,373,671	232.2900	.....	.....391,972	.....	.....646,415	.....	.....646,415	254,443	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/12/2018	178	44,443	232.2500	.....	.....1,611	.....	.....3,278	.....	.....3,278	1,667	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/14/2019	8,074	2,019,704	243.0000	.....	.....59,584	.....	.....93,020	.....	.....93,020	33,436	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/14/2019	110,088	...27,539,582	232.2900	.....	.....1,289,129	.....	.....2,125,950	.....	...2,125,950	836,821	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/14/2019	34,986	8,752,118	240.3700	.....	.....290,734	.....	.....463,298	.....	.....463,298	172,564	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/14/2019	71,124	...17,792,482	232.3000	.....	.....832,156	.....	.....1,372,932	.....	...1,372,932	540,776	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/14/2019	72,402	...18,112,162	239.7100	.....	.....619,040	.....	.....991,532	.....	.....991,532	372,492	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/14/2019	10,534	2,635,130	240.6000	.....	.....86,588	.....	.....137,852	.....	.....137,852	51,264	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/14/2019	16,059	4,017,362	238.8800	.....	.....142,445	.....	.....229,253	.....	.....229,253	86,808	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/14/2019	135,151	...33,809,389	238.4200	.....	.....1,223,117	.....	.....1,973,580	.....	...1,973,580	750,463	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/14/2019	91,122	...22,795,152	236.9900	.....	.....877,508	.....	.....1,425,659	.....	...1,425,659	548,151	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/12/2018	1,261	315,369	232.4200	.....	.....11,321	.....	.....23,070	.....	.....23,070	11,749	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/12/2018	5,067	1,267,506	232.3700	.....	.....45,652	.....	.....92,948	.....	.....92,948	47,296	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/12/2018	8,256	2,065,313	239.9900	.....	.....48,050	.....	.....99,400	.....	.....99,400	51,350	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/12/2018	621	155,417	232.5500	.....	.....5,542	.....	.....11,297	.....	.....11,297	5,755	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/12/2018	5,085	1,271,979	232.2100	.....	.....46,169	.....	.....94,002	.....	.....94,002	47,833	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/12/2018	15,567	3,894,206	239.5100	.....	.....93,245	.....	.....193,082	.....	.....193,082	99,837	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/20/2016	.01/12/2018	2,939	735,275	236.9600	.....	.....20,486	.....	.....42,380	.....	.....42,380	21,894	.....	.....	.....	.....	.....	003.....

QE06.13

SCHEDULE DB - PART A - SECTION 1

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

QE06.14

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cod e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life....	N/A.....	Equity/Index	Goldman Sachs Group 7H6GLXDRUGQFU57RNE97.	.01/19/2016	.01/13/2017	34,115,583	...34,115,583	1,880.3300	.....	....1,602,700	.....	.....4,032,190	.....	...4,032,190	...2,429,490	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2019	1,570	392,796	233.7600	.....	.....22,658	.....	.....28,525	.....	....28,525	5,867	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2019	20,515	5,132,097	234.2300	.....	.....290,906	.....	.....365,091	.....	....365,091	74,185	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2019	18,467	4,619,790	233.7100	.....	.....267,038	.....	.....336,219	.....	....336,219	69,181	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2019	9,559	2,391,179	244.5300	.....	.....89,946	.....	.....101,735	.....	....101,735	11,789	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2019	10,887	2,723,409	233.5600	.....	.....158,292	.....	.....199,500	.....	....199,500	41,208	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2019	1,979	495,094	243.5600	.....	.....19,395	.....	.....22,228	.....	....22,228	2,833	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2019	81,469	...20,380,273	233.8500	.....	....1,172,338	.....	.....1,474,206	.....	...1,474,206	...301,868	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2019	27,553	6,892,771	242.0400	.....	.....287,658	.....	.....335,857	.....	....335,857	48,199	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2019	31,516	7,884,158	233.4200	.....	.....460,771	.....	.....581,057	.....	....581,057	120,286	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2019	71,037	...17,770,611	241.5900	.....	.....755,123	.....	.....886,667	.....	....886,667	131,544	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2019	2,554	638,794	241.0500	.....	.....27,757	.....	.....32,782	.....	....32,782	5,025	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2019	9,320	2,331,489	240.3000	.....	.....104,384	.....	.....124,350	.....	....124,350	19,966	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2019	167,502	...41,902,380	240.2800	.....	....1,877,701	.....	.....2,237,137	.....	...2,237,137	...359,436	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2019	35,710	8,933,099	238.5500	.....	.....428,872	.....	.....519,955	.....	....519,955	91,083	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2018	8,802	2,202,031	241.0800	.....	.....71,212	.....	.....99,501	.....	....99,501	28,289	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2018	517	129,400	237.5200	.....	.....5,054	.....	.....7,252	.....	....7,252	2,198	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2018	1,626	406,715	241.2000	.....	.....13,055	.....	.....18,237	.....	....18,237	5,182	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2018	20,808	5,205,247	240.5200	.....	.....173,536	.....	.....243,697	.....	....243,697	70,161	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2018	40,401	...10,106,697	239.4400	.....	.....357,144	.....	.....505,837	.....	....505,837	148,693	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2018	204	51,003	238.3600	.....	.....1,906	.....	.....2,723	.....	....2,723	817	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.15

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2018	1,280	320,120	238.7500	.....	.....11,722	.....	.....16,700	.....	.....16,700	4,978	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2018	2,046	511,735	234.3400	.....	.....23,443	.....	.....34,083	.....	.....34,083	10,640	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2018	713	178,444	232.8300	.....	.....8,795	.....	.....12,821	.....	.....12,821	4,026	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2018	2,939	735,103	243.4400	.....	.....20,834	.....	.....28,403	.....	.....28,403	7,569	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2018	6,847	1,712,876	233.8900	.....	.....80,180	.....	.....116,735	.....	.....116,735	36,555	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2018	11,017	2,755,943	240.7700	.....	.....90,668	.....	.....127,009	.....	.....127,009	36,341	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2018	881	220,514	233.2200	.....	.....10,666	.....	.....15,542	.....	.....15,542	4,876	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2018	661	165,383	235.1000	.....	.....7,299	.....	.....10,587	.....	.....10,587	3,288	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2018	114	28,433	233.6700	.....	.....1,346	.....	.....1,959	.....	.....1,959	613	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/03/2016	.01/29/2018	1,892	473,300	233.6600	.....	.....22,420	.....	.....32,633	.....	.....32,633	10,213	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/09/2018	231	57,762	239.7000	.....	.....2,431	.....	.....2,859	.....	.....2,859	428	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/09/2018	3,745	936,934	248.9900	.....	.....23,933	.....	.....24,157	.....	.....24,157	224	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/09/2018	7,141	1,786,480	241.4000	.....	.....69,057	.....	.....79,521	.....	.....79,521	10,464	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/09/2018	2,552	638,431	250.8400	.....	.....14,649	.....	.....14,133	.....	.....14,133	(516)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/09/2018	1,801	450,413	251.0500	.....	.....10,191	.....	.....9,795	.....	.....9,795	(396)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/09/2018	247	61,699	236.7400	.....	.....2,999	.....	.....3,626	.....	.....3,626	627	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/09/2018	7,982	1,996,715	249.1500	.....	.....50,524	.....	.....50,823	.....	.....50,823	299	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/09/2018	70	17,389	243.8100	.....	.....592	.....	.....659	.....	.....659	67	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/09/2018	3,694	924,023	250.5900	.....	.....21,498	.....	.....20,891	.....	.....20,891	(607)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/09/2018	103	25,802	251.0200	.....	.....585	.....	.....563	.....	.....563	(22)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/09/2018	12,447	3,113,732	245.2200	.....	.....98,331	.....	.....106,936	.....	.....106,936	8,605	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cod e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/09/2018	160	40,126	236.7400	.....	.....1,950	.....	.....2,358	.....	.....2,358	408	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/09/2018	24,801	6,204,261	246.3200	.....	.....184,273	.....	.....196,626	.....	.....196,626	12,353	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/09/2018	5,042	1,261,419	244.0600	.....	.....42,407	.....	.....47,017	.....	.....47,017	4,610	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/11/2019	5,268	1,317,938	238.2100	.....	.....74,126	.....	.....78,229	.....	.....78,229	4,103	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/11/2019	557	139,224	241.9300	.....	.....6,795	.....	.....6,852	.....	.....6,852	57	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/11/2019	587	146,781	260.6200	.....	.....3,204	.....	.....2,188	.....	.....2,188	(1,016)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/11/2019	14,387	3,599,087	239.4400	.....	.....193,363	.....	.....201,160	.....	.....201,160	7,797	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/11/2019	24,417	6,108,049	240.6500	.....	.....313,265	.....	.....321,224	.....	.....321,224	7,959	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/11/2019	12,360	3,091,983	250.0500	.....	.....108,521	.....	.....95,401	.....	.....95,401	(13,120)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/11/2019	15,125	3,783,733	240.8200	.....	.....192,847	.....	.....197,265	.....	.....197,265	4,418	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/11/2019	1,249	312,490	255.3100	.....	.....8,707	.....	.....6,831	.....	.....6,831	(1,876)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/09/2018	2,755	689,078	245.5600	.....	.....21,348	.....	.....23,092	.....	.....23,092	1,744	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/11/2019	80,553	20,151,056	240.3200	.....	.....1,047,185	.....	.....1,077,673	.....	.....1,077,673	30,488	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/11/2019	28,022	7,009,948	248.8900	.....	.....258,362	.....	.....232,335	.....	.....232,335	(26,027)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/11/2019	8,189	2,048,465	253.9000	.....	.....60,841	.....	.....49,279	.....	.....49,279	(11,562)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/11/2019	6,753	1,689,360	239.8300	.....	.....89,411	.....	.....92,604	.....	.....92,604	3,193	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/11/2019	64,302	16,085,676	247.8100	.....	.....619,867	.....	.....569,061	.....	.....569,061	(50,806)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/11/2019	5,769	1,443,070	247.6300	.....	.....56,071	.....	.....51,602	.....	.....51,602	(4,469)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/09/2018	1,529	382,577	243.2300	.....	.....13,443	.....	.....15,095	.....	.....15,095	1,652	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/09/2018	313	78,325	256.7400	.....	.....1,246	.....	.....1,009	.....	.....1,009	(237)	.....	.....	.....	.....	.....	003.....

QE06.16

SCHEDULE DB - PART A - SECTION 1

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

QE06.17

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cod e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/09/2018	793	198,277	243.8900	.....	.....6,729	.....	.....7,478	.....	.....7,478	749	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/09/2018	97	24,383	239.3300	.....	.....1,046	.....	.....1,234	.....	.....1,234	188	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/09/2018	714	178,547	247.1600	.....	.....5,060	.....	.....5,312	.....	.....5,312	252	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/09/2018	2,453	613,627	239.5800	.....	.....25,977	.....	.....30,592	.....	.....30,592	4,615	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/11/2019	1,595	399,103	243.5000	.....	.....18,315	.....	.....18,059	.....	.....18,059	(256)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/11/2019	6,562	1,641,635	244.0900	.....	.....73,629	.....	.....71,920	.....	.....71,920	(1,709)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/11/2019	123,255	30,833,371	246.7200	.....	.....1,243,639	.....	.....1,163,355	.....	.....1,163,355	(80,284)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.02/16/2016	.02/11/2019	1,001	250,515	247.8200	.....	.....9,654	.....	.....8,857	.....	.....8,857	(797)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2018	195	48,854	243.1600	.....	.....1,828	.....	.....1,953	.....	.....1,953	125	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2018	6,638	1,660,470	252.4100	.....	.....37,171	.....	.....32,755	.....	.....32,755	(4,416)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2018	8,499	2,126,180	241.9800	.....	.....84,483	.....	.....91,856	.....	.....91,856	7,373	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2018	898	224,549	251.1500	.....	.....5,413	.....	.....4,932	.....	.....4,932	(481)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2018	4,941	1,235,918	251.6400	.....	.....28,951	.....	.....26,045	.....	.....26,045	(2,906)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2018	3,642	910,993	249.5200	.....	.....24,144	.....	.....22,866	.....	.....22,866	(1,278)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2018	378	94,460	247.5700	.....	.....2,794	.....	.....2,760	.....	.....2,760	(34)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2018	18,919	4,732,747	250.3700	.....	.....119,378	.....	.....110,885	.....	.....110,885	(8,493)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2018	2,031	507,952	250.7100	.....	.....12,569	.....	.....11,572	.....	.....11,572	(997)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2018	8,755	2,190,028	248.3800	.....	.....61,894	.....	.....60,137	.....	.....60,137	(1,757)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2018	21,047	5,265,148	248.6200	.....	.....146,909	.....	.....141,906	.....	.....141,906	(5,003)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2018	1,123	281,000	242.1600	.....	.....11,064	.....	.....12,000	.....	.....12,000	936	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2018	544	136,052	248.3700	.....	.....3,845	.....	.....3,739	.....	.....3,739	(106)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.18

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cod e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2018	132	33,009	248.4900	.....	.....928	.....	.....899	.....	.....899	(29)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2018	57	14,202	255.1000	.....	.....270	.....	.....220	.....	.....220	(50)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2018	854	213,627	243.5600	.....	.....7,831	.....	.....8,316	.....	.....8,316	485	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2018	374	93,612	242.8500	.....	.....3,559	.....	.....3,821	.....	.....3,821	262	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2018	1,644	411,226	253.4600	.....	.....8,647	.....	.....7,396	.....	.....7,396	(1,251)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2018	3,736	934,540	242.7500	.....	.....35,714	.....	.....38,398	.....	.....38,398	2,684	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2018	88	21,999	251.5900	.....	.....517	.....	.....466	.....	.....466	(51)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2018	2,638	659,817	242.2100	.....	.....25,927	.....	.....28,085	.....	.....28,085	2,158	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2019	182	45,649	243.1900	.....	.....2,215	.....	.....2,114	.....	.....2,114	(101)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2019	2,183	546,192	243.5600	.....	.....26,135	.....	.....24,794	.....	.....24,794	(1,341)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2019	1,341	335,352	243.6000	.....	.....16,020	.....	.....15,190	.....	.....15,190	(830)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2019	6,189	1,548,315	258.1800	.....	.....39,983	.....	.....28,112	.....	.....28,112	(11,871)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2019	27,053	6,767,689	243.1900	.....	.....328,429	.....	.....313,387	.....	.....313,387	(15,042)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2019	15,512	3,880,504	242.9500	.....	.....190,178	.....	.....182,013	.....	.....182,013	(8,165)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2019	10,930	2,734,284	253.8400	.....	.....85,583	.....	.....66,900	.....	.....66,900	(18,683)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2019	37,894	9,479,455	243.4700	.....	.....455,102	.....	.....432,403	.....	.....432,403	(22,699)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2019	16,174	4,046,193	254.2800	.....	.....124,220	.....	.....96,152	.....	.....96,152	(28,068)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2019	56,208	14,060,956	243.1000	.....	.....684,612	.....	.....654,257	.....	.....654,257	(30,355)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2019	24,758	6,193,444	251.2900	.....	.....216,384	.....	.....178,668	.....	.....178,668	(37,716)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2019	49,780	12,452,952	253.3000	.....	.....399,235	.....	.....315,701	.....	.....315,701	(83,534)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2019	5,298	1,325,293	242.9200	.....	.....65,004	.....	.....62,262	.....	.....62,262	(2,742)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.19

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cod e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2019	64,978	...16,254,894	250.5200	.....	.....586,751	.....	.....492,111	.....	.....492,111	(94,640)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2019	45,220	...11,312,223	251.5000	.....	.....391,605	.....	.....322,027	.....	.....322,027	(69,578)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2019	723	180,978	251.4000	.....	.....6,294	.....	.....5,185	.....	.....5,185	(1,109)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2019	2,708	677,326	248.5100	.....	.....26,588	.....	.....23,185	.....	.....23,185	(3,403)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2019	163,624	...40,932,280	249.2100	.....	.....1,560,977	.....	.....1,343,136	.....	...1,343,136	(217,841)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/03/2016	.02/28/2019	10,588	2,648,679	247.8400	.....	.....106,832	.....	.....94,355	.....	.....94,355	(12,477)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/16/2018	1,240	310,183	242.3300	.....	.....11,345	.....	.....13,205	.....	.....13,205	1,860	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/16/2018	6,648	...1,662,981	250.8900	.....	.....39,354	.....	.....37,982	.....	.....37,982	(1,372)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/16/2018	2,988	747,368	242.8400	.....	.....27,605	.....	.....30,786	.....	.....30,786	3,181	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/16/2018	2,273	568,711	251.3600	.....	.....13,095	.....	.....12,496	.....	.....12,496	(599)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/16/2018	10,249	2,563,875	250.2100	.....	.....63,133	.....	.....61,878	.....	.....61,878	(1,255)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/16/2018	2,571	643,206	250.4400	.....	.....15,633	.....	.....15,239	.....	.....15,239	(394)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/16/2018	27,177	6,798,528	248.9500	.....	.....180,182	.....	.....181,220	.....	.....181,220	1,038	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/16/2018	1,485	371,598	248.8300	.....	.....9,908	.....	.....9,997	.....	.....9,997	89	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/16/2018	14,519	3,632,131	248.7300	.....	.....97,424	.....	.....98,475	.....	.....98,475	1,051	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/16/2018	98	24,533	243.1000	.....	.....894	.....	.....994	.....	.....994	100	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/16/2018	450	112,457	242.9700	.....	.....4,127	.....	.....4,593	.....	.....4,593	466	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/16/2018	93	23,380	240.4000	.....	.....978	.....	.....1,123	.....	.....1,123	145	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/16/2018	305	76,184	255.8500	.....	.....1,334	.....	.....1,129	.....	.....1,129	(205)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/16/2018	2,061	515,617	241.6500	.....	.....20,261	.....	.....22,921	.....	.....22,921	2,660	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.20

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cod e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/16/2018	612	153,080	243.1400	.....	.....5,569	.....	.....6,183	.....	.....6,183	614	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/16/2018	4,465	1,116,989	252.9100	.....	.....23,442	.....	.....21,529	.....	.....21,529	(1,913)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/16/2018	2,802	700,828	241.8200	.....	.....27,287	.....	.....30,822	.....	.....30,822	3,535	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/15/2019	1,153	288,389	242.7900	.....	.....13,880	.....	.....13,726	.....	.....13,726	(154)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/15/2019	487	121,898	242.7000	.....	.....5,886	.....	.....5,829	.....	.....5,829	(57)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/15/2019	6,829	1,708,355	242.6800	.....	.....82,563	.....	.....81,781	.....	.....81,781	(782)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/15/2019	5,483	1,371,690	256.9800	.....	.....36,299	.....	.....27,532	.....	.....27,532	(8,767)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/15/2019	24,607	6,155,620	242.1600	.....	.....303,647	.....	.....302,796	.....	.....302,796	(851)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/15/2019	5,079	1,270,553	242.8100	.....	.....61,100	.....	.....60,408	.....	.....60,408	(692)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/15/2019	6,019	1,505,801	253.3800	.....	.....46,770	.....	.....38,449	.....	.....38,449	(8,321)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/15/2019	56,428	14,115,946	242.3200	.....	.....691,803	.....	.....688,602	.....	.....688,602	(3,201)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/15/2019	20,182	5,048,649	253.1200	.....	.....158,628	.....	.....131,098	.....	.....131,098	(27,530)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/15/2019	24,343	6,089,662	243.0100	.....	.....290,413	.....	.....286,490	.....	.....286,490	(3,923)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/15/2019	5,870	1,468,487	250.6400	.....	.....51,364	.....	.....44,585	.....	.....44,585	(6,779)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/15/2019	63,682	15,930,722	251.8200	.....	.....529,199	.....	.....449,405	.....	.....449,405	(79,794)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/15/2019	10,486	2,623,068	250.1400	.....	.....93,636	.....	.....82,120	.....	.....82,120	(11,516)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/15/2019	80,786	20,209,336	250.3800	.....	.....714,145	.....	.....623,467	.....	.....623,467	(90,678)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/15/2019	77,025	19,268,654	249.0000	.....	.....721,727	.....	.....646,327	.....	.....646,327	(75,400)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.03/22/2016	.03/15/2019	901	225,472	248.1400	.....	.....8,752	.....	.....7,960	.....	.....7,960	(792)	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life....	N/A.....	Equity/Index	Morgan Stanley & Co International Ltd 7H6GLXDRUGQFU57RNE97.	.03/16/2016	.03/15/2017	26,600,266	...26,600,266	2,015.9300	.....	....1,111,891	.....	.....1,901,925	.....	...1,901,925	790,034	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.21

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2018	240	60,111	243.5900	.....	.....2,214	.....	.....2,372	.....	.....2,372	158	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2018	1,825	456,627	242.8800	.....	.....17,441	.....	.....18,872	.....	.....18,872	1,431	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2018	452	112,975	255.2700	.....	.....2,143	.....	.....1,796	.....	.....1,796	(347)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2018	2,029	507,617	243.5200	.....	.....18,760	.....	.....20,120	.....	.....20,120	1,360	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2018	1,687	421,987	253.8800	.....	.....8,717	.....	.....7,587	.....	.....7,587	(1,130)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2018	4,509	1,127,974	242.9200	.....	.....42,995	.....	.....46,497	.....	.....46,497	3,502	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2018	6,659	1,665,890	251.8500	.....	.....38,846	.....	.....35,587	.....	.....35,587	(3,259)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2018	333	83,426	243.0200	.....	.....3,164	.....	.....3,417	.....	.....3,417	253	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2018	406	101,510	251.1600	.....	.....2,465	.....	.....2,295	.....	.....2,295	(170)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2018	26,178	6,548,583	251.3900	.....	.....156,877	.....	.....145,286	.....	.....145,286	(11,591)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2018	1,774	443,799	250.7800	.....	.....11,016	.....	.....10,346	.....	.....10,346	(670)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2018	37,998	9,505,535	250.2100	.....	.....243,828	.....	.....231,923	.....	.....231,923	(11,905)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2018	293	73,332	249.3600	.....	.....1,975	.....	.....1,913	.....	.....1,913	(62)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2018	3,808	952,557	248.7000	.....	.....26,622	.....	.....26,136	.....	.....26,136	(486)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2018	286	71,488	243.0900	.....	.....2,701	.....	.....2,914	.....	.....2,914	213	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2019	208	51,981	243.0600	.....	.....2,550	.....	.....2,449	.....	.....2,449	(101)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2019	8,645	2,162,521	243.0400	.....	.....106,147	.....	.....101,997	.....	.....101,997	(4,150)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2019	4,883	1,221,454	257.9200	.....	.....32,109	.....	.....23,224	.....	.....23,224	(8,885)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2019	16,818	4,207,291	242.9200	.....	.....207,473	.....	.....199,696	.....	.....199,696	(7,777)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2019	1,715	428,927	243.4500	.....	.....20,722	.....	.....19,796	.....	.....19,796	(926)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2019	1,406	351,805	254.0100	.....	.....11,002	.....	.....8,699	.....	.....8,699	(2,303)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.22

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty 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.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2019	82,395	...20,611,971	243.0200	.....	....1,012,521	.....	.....973,201	.....	.....973,201	(39,320)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2019	18,910	4,730,431	254.0800	.....	.....147,484	.....	.....116,435	.....	.....116,435	(31,049)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2019	11,506	2,878,378	242.9500	.....	.....141,776	.....	.....136,405	.....	.....136,405	(5,371)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2019	330	82,518	251.2800	.....	.....2,902	.....	.....2,426	.....	.....2,426	(476)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2019	57,575	...14,402,959	252.5700	.....	.....479,346	.....	.....390,640	.....	.....390,640	(88,706)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2019	4,377	1,094,923	250.7100	.....	.....39,438	.....	.....33,346	.....	.....33,346	(6,092)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2019	95,656	...23,929,408	251.3400	.....	.....839,280	.....	.....701,017	.....	.....701,017	(138,263)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/04/2016	.03/29/2019	24,583	6,149,726	249.3400	.....	.....234,548	.....	.....203,487	.....	.....203,487	(31,061)	.....	.....	.....	.....	.....	003.....	
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life....	N/A.....	Equity/Index	Goldman Sachs Group 7H6GLXDRUGQFU57RNE97.	.04/06/2016	.02/15/2017	51,874,413	...51,874,413	2,015.9300	.....	....5,208,191	.....	.....6,925,503	.....	.....6,925,503	...1,717,312	.....	.....	.....	.....	.....	003.....	
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life....	N/A.....	Equity/Index	Goldman Sachs Group 7H6GLXDRUGQFU57RNE97.	.04/18/2016	.04/14/2017	29,958,752	...29,958,752	2,080.7300	.....	....1,156,408	.....	.....1,244,361	.....	...1,244,361	87,953	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/20/2016	.04/13/2018	19	4,868	244.2700	.....	.....195	.....	.....185	.....	.....185	(10)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/20/2016	.04/13/2018	682	170,579	244.0600	.....	.....6,921	.....	.....6,570	.....	.....6,570	(351)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/20/2016	.04/13/2018	124	30,995	256.5600	.....	.....631	.....	.....447	.....	.....447	(184)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/20/2016	.04/13/2018	633	158,471	243.6500	.....	.....6,563	.....	.....6,270	.....	.....6,270	(293)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/20/2016	.04/13/2018	29	7,260	244.2700	.....	.....291	.....	.....276	.....	.....276	(15)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/20/2016	.04/13/2018	2,952	738,482	254.9700	.....	.....16,531	.....	.....12,279	.....	.....12,279	(4,252)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/20/2016	.04/13/2018	5,969	1,493,105	243.9900	.....	.....60,760	.....	.....57,773	.....	.....57,773	(2,987)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/20/2016	.04/13/2018	10,801	2,702,018	252.7700	.....	.....68,695	.....	.....54,269	.....	.....54,269	(14,426)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/20/2016	.04/13/2018	8,484	2,122,475	251.8400	.....	.....56,931	.....	.....46,035	.....	.....46,035	(10,896)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/20/2016	.04/13/2018	26,464	6,620,192	250.9600	.....	.....186,570	.....	.....154,167	.....	.....154,167	(32,403)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/20/2016	.04/13/2018	162	40,626	248.9700	.....	.....1,276	.....	.....1,104	.....	.....1,104	(172)	.....	.....	.....	.....	.....	003.....	

SCHEDULE DB - PART A - SECTION 1

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

QE06.23

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cod e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/20/2016	.04/13/2018	451	112,882	243.3700	.....	.....4,738	.....	.....4,549	.....	.....4,549	(189)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/20/2016	.04/13/2018	729	182,399	249.5000	.....	.....5,571	.....	.....4,762	.....	.....4,762	(809)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/20/2016	.04/12/2019	1,022	255,631	243.8300	.....	.....13,356	.....	.....11,612	.....	.....11,612	(1,744)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/20/2016	.04/12/2019	6,278	1,570,550	243.9600	.....	.....81,616	.....	.....70,849	.....	.....70,849	(10,767)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/20/2016	.04/12/2019	8,295	2,075,125	258.6700	.....	.....59,062	.....	.....37,875	.....	.....37,875	(21,187)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/20/2016	.04/12/2019	17,959	4,492,603	243.9000	.....	.....234,005	.....	.....203,315	.....	.....203,315	(30,690)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/20/2016	.04/12/2019	412	103,101	243.6100	.....	.....5,432	.....	.....4,738	.....	.....4,738	(694)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/20/2016	.04/12/2019	258	64,634	255.1600	.....	.....2,142	.....	.....1,496	.....	.....1,496	(646)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/20/2016	.04/12/2019	114,150	28,555,859	243.9400	.....	.....1,485,096	.....	.....1,289,555	.....	.....1,289,555	(195,541)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/20/2016	.04/12/2019	22,656	5,667,688	255.1100	.....	.....188,273	.....	.....131,590	.....	.....131,590	(56,683)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/20/2016	.04/12/2019	2,506	626,893	243.8700	.....	.....32,703	.....	.....28,416	.....	.....28,416	(4,287)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/20/2016	.04/12/2019	2,451	613,245	252.1300	.....	.....23,068	.....	.....17,231	.....	.....17,231	(5,837)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/20/2016	.04/12/2019	74,076	18,530,890	253.4900	.....	.....658,537	.....	.....477,865	.....	.....477,865	(180,672)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/20/2016	.04/12/2019	2,655	664,095	251.4000	.....	.....25,750	.....	.....19,523	.....	.....19,523	(6,227)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/20/2016	.04/12/2019	105,077	26,285,940	252.1300	.....	.....988,770	.....	.....738,592	.....	.....738,592	(250,178)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.04/20/2016	.04/12/2019	7,598	1,900,641	250.2500	.....	.....77,269	.....	.....59,929	.....	.....59,929	(17,340)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/04/2018	12	3,049	243.9800	.....	.....94	.....	.....119	.....	.....119	25	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/04/2018	1,586	396,704	244.4700	.....	.....11,846	.....	.....15,024	.....	.....15,024	3,178	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/04/2018	135	33,669	256.8200	.....	.....432	.....	.....488	.....	.....488	56	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/04/2018	2,760	690,484	244.7700	.....	.....20,232	.....	.....25,634	.....	.....25,634	5,402	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.24

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cod e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/04/2018	209	52,161	245.4400	.....	.....1,468	.....	.....1,851	.....	.....1,851	383	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/04/2018	5,743	1,436,694	255.7800	.....	.....19,929	.....	.....22,825	.....	.....22,825	2,896	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/04/2018	8,749	2,188,750	244.2500	.....	.....66,233	.....	.....84,102	.....	.....84,102	17,869	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/04/2018	17,189	4,299,973	253.4800	.....	.....70,474	.....	.....83,167	.....	.....83,167	12,693	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/04/2018	339	84,807	244.8300	.....	.....2,478	.....	.....3,136	.....	.....3,136	658	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/04/2018	202	50,562	252.9300	.....	.....863	.....	.....1,024	.....	.....1,024	161	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/04/2018	337	84,281	244.0900	.....	.....2,577	.....	.....3,273	.....	.....3,273	696	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/04/2018	17,709	4,430,083	252.6200	.....	.....77,211	.....	.....91,985	.....	.....91,985	14,774	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/04/2018	54,122	13,539,119	251.8200	.....	.....249,502	.....	.....299,931	.....	.....299,931	50,429	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/04/2018	462	115,494	244.7900	.....	.....3,380	.....	.....4,282	.....	.....4,282	903	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/04/2018	798	199,570	249.4000	.....	.....4,348	.....	.....5,335	.....	.....5,335	987	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/04/2018	3,730	933,204	249.2900	.....	.....20,480	.....	.....25,156	.....	.....25,156	4,676	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/03/2019	690	172,505	244.3900	.....	.....6,799	.....	.....7,661	.....	.....7,661	862	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/03/2019	9,242	2,311,919	244.3800	.....	.....91,216	.....	.....102,733	.....	.....102,733	11,517	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/03/2019	8,018	2,005,785	259.3800	.....	.....36,803	.....	.....35,498	.....	.....35,498	(1,305)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/03/2019	36,989	9,253,156	244.4200	.....	.....364,341	.....	.....410,300	.....	.....410,300	45,959	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/03/2019	198	49,504	244.8300	.....	.....1,912	.....	.....2,147	.....	.....2,147	235	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/03/2019	1,200	300,227	255.5000	.....	.....6,805	.....	.....6,897	.....	.....6,897	92	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/03/2019	174,360	43,617,940	244.4000	.....	.....1,719,191	.....	.....1,936,151	.....	.....1,936,151	216,960	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/03/2019	38,864	9,722,233	255.5100	.....	.....220,359	.....	.....223,211	.....	.....223,211	2,852	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/03/2019	170	42,515	244.8100	.....	.....1,643	.....	.....1,846	.....	.....1,846	203	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cod e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/03/2019	102,952	...25,754,460	254.0300	.....	.....631,095	.....	.....650,627	.....	.....650,627	19,532	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/03/2019	433	108,332	252.4800	.....	.....2,880	.....	.....3,017	.....	.....3,017	137	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/03/2019	154,286	...38,596,073	252.7300	.....	.....1,012,113	.....	.....1,058,261	.....	...1,058,261	46,148	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.05/09/2016	.05/03/2019	2,020	505,346	250.4100	.....	.....14,908	.....	.....15,967	.....	.....15,967	1,059	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life....	N/A.....	Equity/Index	Morgan Stanley & Co International Ltd	7H6GLXDRUGQFU57RNE97.	.05/17/2016	.05/15/2017	11,150,172	...11,150,172	2,046.6100	.....	.....500,420	.....	.....1,047,296	.....	...1,047,296	546,876	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life....	N/A.....	Equity/Index	Morgan Stanley & Co International Ltd	7H6GLXDRUGQFU57RNE97.	.05/17/2016	.05/15/2017	29,206,106	...29,206,106	2,046.6100	.....	....1,169,120	.....	.....2,385,414	.....	...2,385,414	...1,216,293	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.06/02/2016	.05/31/2018	141	35,300	243.5900	.....	.....1,159	.....	.....1,435	.....	.....1,435	276	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.06/02/2016	.05/31/2018	28,632	7,162,554	251.1700	.....	.....145,164	.....	.....171,511	.....	.....171,511	26,347	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.06/02/2016	.05/31/2018	52,910	...13,235,878	250.6100	.....	.....278,834	.....	.....330,783	.....	.....330,783	51,949	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.06/02/2016	.05/31/2018	2,583	646,153	244.0700	.....	.....20,612	.....	.....25,478	.....	.....25,478	4,866	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.06/02/2016	.05/31/2018	790	197,694	249.8800	.....	.....4,370	.....	.....5,219	.....	.....5,219	849	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.06/02/2016	.05/31/2018	2,377	594,540	247.9900	.....	.....14,878	.....	.....18,003	.....	.....18,003	3,125	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.06/02/2016	.05/31/2019	1,305	326,499	243.6600	.....	.....13,704	.....	.....15,203	.....	.....15,203	1,499	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.06/02/2016	.05/31/2019	11,562	...2,892,400	243.5700	.....	.....121,866	.....	.....135,307	.....	.....135,307	13,441	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.06/02/2016	.05/31/2019	11,589	...2,899,087	258.2500	.....	.....58,872	.....	.....56,625	.....	.....56,625	(2,247)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.06/02/2016	.05/31/2019	48,890	...12,230,397	243.4100	.....	.....519,215	.....	.....576,876	.....	.....576,876	57,661	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.06/02/2016	.05/31/2019	190,437	...47,639,615	243.4900	.....	.....2,014,819	.....	.....2,237,799	.....	...2,237,799	222,980	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.06/02/2016	.05/31/2018	196	49,141	243.7700	.....	.....1,595	.....	.....1,975	.....	.....1,975	380	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.06/02/2016	.05/31/2019	59,308	...14,836,602	254.7800	.....	.....362,968	.....	.....363,728	.....	.....363,728	760	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.06/02/2016	.05/31/2019	144,170	...36,065,482	253.1800	.....	.....957,287	.....	.....977,596	.....	.....977,596	20,309	.....	.....	.....	.....	.....	003.....

QE06.25

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.06/02/2016	.05/31/2019	150,807	...37,725,912	251.8200	.....	.....1,073,747	.....	.....1,111,280	.....	...1,111,280	37,533	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.06/02/2016	.05/31/2018	3,197	799,792	243.2700	.....	.....26,760	.....	.....33,175	.....	....33,175	6,415	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.06/02/2016	.05/31/2018	770	192,573	256.2800	.....	.....2,717	.....	.....3,037	.....	....3,037	320	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.06/02/2016	.05/31/2018	2,337	584,704	243.6300	.....	.....19,143	.....	.....23,710	.....	....23,710	4,567	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.06/02/2016	.05/31/2018	3,675	919,300	254.5100	.....	.....14,773	.....	.....16,850	.....	....16,850	2,077	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.06/02/2016	.05/31/2018	10,340	2,586,619	243.5700	.....	.....84,994	.....	.....105,285	.....	....105,285	20,291	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.06/02/2016	.05/31/2018	11,961	...2,992,056	252.6000	.....	.....55,019	.....	.....64,069	.....	....64,069	9,050	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.06/02/2016	.05/31/2018	1,618	404,644	242.6600	.....	.....14,024	.....	.....17,433	.....	....17,433	3,409	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life....	N/A.....	Equity/Index	Morgan Stanley & Co International Ltd 7H6GLXDRUGQFU57RNE97.	.06/16/2016	.06/15/2017	11,582,202	...11,582,202	2,071.5000	.....	.....529,307	.....	.....943,658	.....	....943,658	414,351	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life....	N/A.....	Equity/Index	Morgan Stanley & Co International Ltd 7H6GLXDRUGQFU57RNE97.	.06/17/2016	.06/15/2017	8,430	...18,279,080	2,071.5000	.....	.....842,436	.....	.....1,077,365	.....	...1,077,365	234,929	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life....	N/A.....	Equity/Index	Goldman Sachs Group 7H6GLXDRUGQFU57RNE97.	.06/16/2016	.06/15/2017	34,992,864	...34,992,864	2,071.5000	.....	....1,508,192	.....	.....2,570,403	.....	...2,570,403	...1,062,211	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.06/22/2016	.06/15/2018	217	54,182	247.4300	.....	.....1,696	.....	.....1,725	.....	....1,725	29	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.06/22/2016	.06/15/2018	861	215,338	246.0500	.....	.....7,317	.....	.....7,528	.....	....7,528	211	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.06/22/2016	.06/14/2019	332	82,931	246.7100	.....	.....3,497	.....	.....3,300	.....	....3,300	(197)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.06/22/2016	.06/14/2019	5,702	...1,426,502	247.3400	.....	.....58,506	.....	.....54,821	.....	....54,821	(3,685)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.06/22/2016	.06/14/2019	8,914	...2,229,879	261.9100	.....	.....44,302	.....	.....34,245	.....	....34,245	(10,057)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.06/22/2016	.06/14/2019	33,192	...8,303,326	246.8200	.....	.....348,517	.....	.....328,387	.....	....328,387	(20,130)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.06/22/2016	.06/14/2019	104,478	...26,136,309	246.9000	.....	....1,092,844	.....	.....1,029,129	.....	...1,029,129	(63,715)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.06/22/2016	.06/14/2019	27,500	6,879,280	258.4000	.....	.....164,722	.....	.....134,562	.....	....134,562	(30,160)	.....	.....	.....	.....	.....	003.....

QE06.26

SCHEDULE DB - PART A - SECTION 1

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

QE06.27

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.06/22/2016	.06/14/2019	97,536	...24,399,683	256.8300	.....	.....633,011	.....	.....529,412	.....	.....529,412	(103,599)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.06/22/2016	.06/14/2019	92,871	...23,232,694	255.1600	.....	.....656,600	.....	.....561,260	.....	.....561,260	(95,340)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.06/22/2016	.06/15/2018	2,432	608,457	245.4500	.....	.....21,404	.....	.....22,132	.....	.....22,132	728	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.06/22/2016	.06/15/2018	58	14,467	259.9700	.....	.....195	.....	.....168	.....	.....168	(27)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.06/22/2016	.06/15/2018	376	93,953	245.2900	.....	.....3,335	.....	.....3,453	.....	.....3,453	118	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.06/22/2016	.06/15/2018	3,734	934,040	259.0600	.....	.....13,479	.....	.....11,776	.....	.....11,776	(1,703)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.06/22/2016	.06/15/2018	3,808	952,567	247.0500	.....	.....30,501	.....	.....31,129	.....	.....31,129	628	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.06/22/2016	.06/15/2018	8,358	...2,090,935	256.0900	.....	.....37,362	.....	.....34,227	.....	.....34,227	(3,135)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.06/22/2016	.06/15/2018	16,417	4,106,892	255.1200	.....	.....78,474	.....	.....72,935	.....	.....72,935	(5,539)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.06/22/2016	.06/15/2018	30,926	7,736,563	254.2800	.....	.....156,488	.....	.....147,221	.....	.....147,221	(9,267)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/11/2016	.07/06/2018	517	129,425	249.2600	.....	.....4,336	.....	.....3,674	.....	.....3,674	(662)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/11/2016	.07/06/2018	1,726	431,774	247.7800	.....	.....15,741	.....	.....13,592	.....	.....13,592	(2,149)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/11/2016	.07/05/2019	546	136,517	248.6100	.....	.....6,068	.....	.....4,924	.....	.....4,924	(1,144)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/11/2016	.07/05/2019	8,604	...2,152,444	248.5800	.....	.....95,852	.....	.....77,772	.....	.....77,772	(18,080)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/11/2016	.07/05/2019	9,002	...2,251,825	263.5900	.....	.....48,518	.....	.....31,205	.....	.....31,205	(17,313)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/11/2016	.07/05/2019	26,506	...6,630,701	248.3800	.....	.....297,661	.....	.....242,282	.....	.....242,282	(55,379)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/11/2016	.07/05/2019	136,171	...34,064,600	248.3400	.....	....1,531,927	.....	.....1,247,488	.....	....1,247,488	(284,439)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/11/2016	.07/05/2019	32,423	8,110,905	259.6000	.....	.....214,964	.....	.....148,408	.....	.....148,408	(66,556)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/11/2016	.07/05/2019	108,907	...27,244,083	258.3500	.....	.....767,792	.....	.....541,914	.....	.....541,914	(225,878)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/11/2016	.07/05/2019	109,530	...27,399,905	256.6500	.....	.....840,091	.....	.....608,959	.....	.....608,959	(231,132)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/11/2016	.07/06/2018	1,112	278,055	248.3200	.....	.....9,837	.....	.....8,432	.....	.....8,432	(1,405)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.28

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty 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.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/11/2016	.07/06/2018	574	143,707	260.8400	.....	.....2,281	.....	.....1,590	.....	.....1,590	(691)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/11/2016	.07/06/2018	1,862	465,828	248.0300	.....	.....16,740	.....	.....14,413	.....	.....14,413	(2,327)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/11/2016	.07/06/2018	450	112,600	259.4700	.....	.....1,967	.....	.....1,411	.....	.....1,411	(556)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/11/2016	.07/06/2018	4,220	1,055,770	248.0300	.....	.....37,941	.....	.....32,666	.....	.....32,666	(5,275)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/11/2016	.07/06/2018	9,683	2,422,244	257.7500	.....	.....47,639	.....	.....35,319	.....	.....35,319	(12,320)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/11/2016	.07/06/2018	19,823	4,958,992	256.4000	.....	.....106,649	.....	.....81,075	.....	.....81,075	(25,574)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/11/2016	.07/06/2018	26,846	6,715,890	255.6100	.....	.....152,219	.....	.....117,235	.....	.....117,235	(34,984)	.....	.....	.....	.....	.....	003.....	
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life....	N/A.....	Equity/Index	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	.07/19/2016	.07/14/2017	5,550	12,033,226	2,161.7400	.....	.....530,162	.....	.....537,002	.....	.....537,002	6,840	.....	.....	.....	.....	.....	003.....	
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life....	N/A.....	Equity/Index	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	.07/18/2016	.07/14/2017	26,167,135	26,167,135	2,161.6400	.....	.....955,100	.....	.....1,141,902	.....	....1,141,902	186,802	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/20/2018	88	21,902	249.2000	.....	.....662	.....	.....631	.....	.....631	(31)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/20/2018	1,627	407,015	260.4100	.....	.....5,825	.....	.....4,781	.....	.....4,781	(1,044)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/20/2018	7,389	1,848,410	249.3100	.....	.....55,491	.....	.....52,821	.....	.....52,821	(2,670)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/20/2018	1,765	441,562	258.9900	.....	.....7,008	.....	.....5,885	.....	.....5,885	(1,123)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/20/2018	7,457	1,865,443	258.4600	.....	.....30,723	.....	.....26,035	.....	.....26,035	(4,688)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/20/2018	11,615	2,905,583	257.4400	.....	.....51,454	.....	.....44,255	.....	.....44,255	(7,199)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/20/2018	29,358	7,344,237	256.5700	.....	.....137,983	.....	.....120,318	.....	.....120,318	(17,665)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/19/2019	332	83,053	269.7200	.....	.....1,142	.....	.....741	.....	.....741	(401)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/19/2019	172	42,932	257.9800	.....	.....1,121	.....	.....884	.....	.....884	(237)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/19/2019	6,141	1,536,235	249.4100	.....	.....60,612	.....	.....53,311	.....	.....53,311	(7,301)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/19/2019	1,073	268,404	264.7400	.....	.....4,893	.....	.....3,473	.....	.....3,473	(1,420)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/20/2018	274	68,616	249.3600	.....	.....2,054	.....	.....1,954	.....	.....1,954	(100)	.....	.....	.....	.....	.....	003.....	

SCHEDULE DB - PART A - SECTION 1

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

QE06.29

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/19/2019	7,607	1,902,935	264.6000	.....	.....34,992	.....	.....24,872	.....	.....24,872	(10,120)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/19/2019	24,599	6,153,738	249.3300	.....	.....243,532	.....	.....214,516	.....	.....214,516	(29,016)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/19/2019	617	154,424	255.5600	.....	.....4,550	.....	.....3,714	.....	.....3,714	(836)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/19/2019	105,542	...26,402,264	249.3500	.....	.....1,043,806	.....	.....919,331	.....	.....919,331	(124,475)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/19/2019	8,408	2,103,443	253.8900	.....	.....67,183	.....	.....56,093	.....	.....56,093	(11,090)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/19/2019	24,065	6,020,168	260.7900	.....	.....135,728	.....	.....102,798	.....	.....102,798	(32,930)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/19/2019	5,247	1,312,572	261.1800	.....	.....29,016	.....	.....21,824	.....	.....21,824	(7,192)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/19/2019	60,538	...15,144,229	259.1500	.....	.....372,310	.....	.....288,820	.....	.....288,820	(83,490)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/19/2019	6,510	1,628,614	258.4400	.....	.....41,536	.....	.....32,554	.....	.....32,554	(8,982)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/19/2019	77,007	...19,264,071	257.7900	.....	.....507,476	.....	.....401,778	.....	.....401,778	(105,698)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/20/2018	174	43,633	267.3500	.....	.....366	.....	.....262	.....	.....262	(104)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/20/2018	36	9,013	249.0400	.....	.....275	.....	.....262	.....	.....262	(13)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/20/2018	1,653	413,529	248.7700	.....	.....12,828	.....	.....12,272	.....	.....12,272	(556)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/20/2018	58	14,589	263.9300	.....	.....160	.....	.....123	.....	.....123	(37)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/20/2018	221	55,315	261.7500	.....	.....719	.....	.....575	.....	.....575	(144)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/20/2018	1,628	407,308	249.4100	.....	.....12,146	.....	.....11,558	.....	.....11,558	(588)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.07/26/2016	.07/20/2018	1,465	366,487	260.4600	.....	.....5,230	.....	.....4,286	.....	.....4,286	(944)	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life....	N/A.....	Equity/Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30.	.08/16/2016	.08/15/2017	29,924,316	...29,924,316	2,190.1500	.....	.....994,684	.....	.....793,452	.....	.....793,452	(201,232)	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life....	N/A.....	Equity/Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30.	.08/16/2016	.08/15/2017	13,513,113	...13,513,113	2,190.1500	.....	.....503,499	.....	.....409,110	.....	.....409,110	(94,389)	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life....	N/A.....	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09.	.08/16/2016	.08/15/2017	6,746	...14,627,149	2,190.1500	.....	.....641,342	.....	.....597,925	.....	.....597,925	(43,418)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.30

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/10/2018	1,101	275,386	248.1500	.....	.....9,819	.....	.....8,640	.....	.....8,640	(1,179)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/10/2018	1,825	456,497	259.9500	.....	.....7,701	.....	.....5,757	.....	.....5,757	(1,944)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/10/2018	1,402	350,674	259.5700	.....	.....6,070	.....	.....4,571	.....	.....4,571	(1,499)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/10/2018	2,200	550,347	259.1600	.....	.....9,812	.....	.....7,431	.....	.....7,431	(2,381)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/10/2018	4,088	1,022,529	248.1200	.....	.....36,501	.....	.....32,146	.....	.....32,146	(4,355)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/10/2018	1,713	428,634	259.8300	.....	.....7,299	.....	.....5,462	.....	.....5,462	(1,837)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/10/2018	1,620	405,157	258.2700	.....	.....7,677	.....	.....5,901	.....	.....5,901	(1,776)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/10/2018	11,886	2,973,502	257.4700	.....	.....59,432	.....	.....46,312	.....	.....46,312	(13,120)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/10/2018	13,080	3,271,980	256.5500	.....	.....69,583	.....	.....54,962	.....	.....54,962	(14,621)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/10/2018	1,451	363,045	248.0900	.....	.....12,989	.....	.....11,436	.....	.....11,436	(1,553)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/10/2018	37,397	9,355,316	255.5900	.....	.....212,043	.....	.....169,778	.....	.....169,778	(42,265)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/10/2018	257	64,299	248.3300	.....	.....2,270	.....	.....1,993	.....	.....1,993	(277)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/10/2018	1,294	323,700	256.0400	.....	.....7,117	.....	.....5,666	.....	.....5,666	(1,451)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/10/2018	346	86,595	253.0200	.....	.....2,309	.....	.....1,919	.....	.....1,919	(390)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/09/2019	752	188,060	248.0900	.....	.....8,532	.....	.....7,085	.....	.....7,085	(1,447)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/09/2019	208	52,041	257.2500	.....	.....1,546	.....	.....1,139	.....	.....1,139	(407)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/09/2019	97	24,286	268.9400	.....	.....390	.....	.....236	.....	.....236	(154)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/09/2019	3,080	770,418	257.4200	.....	.....22,697	.....	.....16,677	.....	.....16,677	(6,020)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/09/2019	6,533	1,634,355	248.0300	.....	.....74,348	.....	.....61,776	.....	.....61,776	(12,572)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/09/2019	1,908	477,350	264.0600	.....	.....10,018	.....	.....6,612	.....	.....6,612	(3,406)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/09/2019	23,052	5,766,623	263.5000	.....	.....124,479	.....	.....83,065	.....	.....83,065	(41,414)	.....	.....	.....	.....	.....	003.....	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cod e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/09/2019	17,260	4,317,637	248.0900	.....	.....195,895	.....	.....162,666	.....	.....162,666	(33,229)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/10/2018	1,043	260,864	266.6800	.....	.....2,680	.....	.....1,757	.....	.....1,757	(923)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/09/2019	3,261	815,754	253.2700	.....	.....29,316	.....	.....22,844	.....	.....22,844	(6,472)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/09/2019	10,628	2,658,763	254.8800	.....	.....88,533	.....	.....67,519	.....	.....67,519	(21,014)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/09/2019	2,540	635,529	262.9500	.....	.....14,125	.....	.....9,511	.....	.....9,511	(4,614)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/09/2019	156,622	...39,180,547	248.2100	.....	.....1,768,262	.....	.....1,466,453	.....	...1,466,453	(301,809)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/09/2019	55,581	...13,904,090	253.4600	.....	.....495,225	.....	.....384,949	.....	.....384,949	(110,276)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/09/2019	4,605	...1,151,862	258.6100	.....	.....32,001	.....	.....23,083	.....	.....23,083	(8,918)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/09/2019	42,152	...10,544,854	259.7900	.....	.....276,098	.....	.....195,510	.....	.....195,510	(80,588)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/09/2019	44,607	...11,158,837	260.6000	.....	.....280,131	.....	.....196,010	.....	.....196,010	(84,121)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/09/2019	81,946	...20,499,716	257.9400	.....	.....588,375	.....	.....429,121	.....	.....429,121	(159,254)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/09/2019	34,321	8,585,829	257.7500	.....	.....248,830	.....	.....181,948	.....	.....181,948	(66,882)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/10/2018	473	118,408	248.2700	.....	.....4,194	.....	.....3,685	.....	.....3,685	(509)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/09/2019	86,728	...21,695,937	256.6500	.....	.....663,471	.....	.....493,299	.....	.....493,299	(170,172)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/10/2018	746	186,622	248.1300	.....	.....6,662	.....	.....5,863	.....	.....5,863	(799)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/10/2018	138	34,607	262.3300	.....	.....492	.....	.....353	.....	.....353	(139)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/10/2018	45	11,332	260.8400	.....	.....180	.....	.....132	.....	.....132	(48)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/10/2018	1,340	335,294	248.3100	.....	.....11,848	.....	.....10,406	.....	.....10,406	(1,442)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.08/15/2016	.08/10/2018	529	132,315	260.8700	.....	.....2,095	.....	.....1,539	.....	.....1,539	(556)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/31/2018	330	82,445	249.8400	.....	.....2,462	.....	.....2,329	.....	.....2,329	(133)	.....	.....	.....	.....	.....	003.....

QE06.31

SCHEDULE DB - PART A - SECTION 1

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

QE06.32

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty 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.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/31/2018	7,504	1,877,093	259.7700	.....	.....29,189	.....	.....24,649	.....	.....24,649	(4,540)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/31/2018	1,244	311,104	259.5000	.....	.....4,925	.....	.....4,180	.....	.....4,180	(745)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/31/2018	10,722	2,682,266	258.3600	.....	.....45,998	.....	.....39,640	.....	.....39,640	(6,358)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/31/2018	919	229,925	256.9600	.....	.....4,347	.....	.....3,809	.....	.....3,809	(538)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/31/2018	3,504	876,526	249.4800	.....	.....26,769	.....	.....25,383	.....	.....25,383	(1,386)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/31/2018	3,348	837,603	256.5000	.....	.....16,340	.....	.....14,400	.....	.....14,400	(1,940)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/31/2018	2,699	675,059	254.7000	.....	.....14,842	.....	.....13,364	.....	.....13,364	(1,478)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/30/2019	1,697	424,614	249.3000	.....	.....17,160	.....	.....15,109	.....	.....15,109	(2,051)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/30/2019	2,263	566,027	258.1200	.....	.....15,001	.....	.....11,903	.....	.....11,903	(3,098)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/30/2019	8,499	2,126,225	257.9700	.....	.....56,776	.....	.....45,142	.....	.....45,142	(11,634)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/31/2018	307	76,922	248.8500	.....	.....2,438	.....	.....2,326	.....	.....2,326	(112)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/30/2019	451	112,795	249.2700	.....	.....4,568	.....	.....4,020	.....	.....4,020	(548)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/30/2019	18,288	4,574,984	264.2600	.....	.....87,966	.....	.....63,888	.....	.....63,888	(24,078)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/30/2019	3,153	788,739	249.2600	.....	.....31,939	.....	.....28,128	.....	.....28,128	(3,811)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/30/2019	18,993	4,751,229	253.5900	.....	.....157,450	.....	.....132,153	.....	.....132,153	(25,297)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/30/2019	8,487	2,123,123	256.0300	.....	.....62,465	.....	.....50,922	.....	.....50,922	(11,543)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/30/2019	28,582	7,150,118	263.3100	.....	.....144,626	.....	.....106,627	.....	.....106,627	(37,999)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/30/2019	43,261	10,822,279	249.1900	.....	.....439,536	.....	.....387,435	.....	.....387,435	(52,101)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/30/2019	45,126	11,288,765	254.0300	.....	.....365,973	.....	.....305,858	.....	.....305,858	(60,115)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/30/2019	32,098	8,029,626	259.0100	.....	.....203,501	.....	.....159,466	.....	.....159,466	(44,035)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/30/2019	13,892	3,475,153	260.6300	.....	.....80,989	.....	.....62,074	.....	.....62,074	(18,915)	.....	.....	.....	.....	.....	003.....	

SCHEDULE DB - PART A - SECTION 1

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

QE06.33

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/31/2018	435	108,770	249.3800	.....	.....3,339	.....	.....3,171	.....	.....3,171	(168)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/30/2019	29,694	7,428,178	261.7200	.....	.....163,612	.....	.....123,396	.....	.....123,396	(40,216)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/30/2019	12,739	3,186,843	259.0600	.....	.....80,512	.....	.....63,086	.....	.....63,086	(17,426)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/30/2019	53,043	...13,269,227	258.6600	.....	.....342,127	.....	.....269,539	.....	.....269,539	(72,588)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/30/2019	47,030	...11,765,130	257.8400	.....	.....316,515	.....	.....251,862	.....	.....251,862	(64,653)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/31/2018	730	182,622	249.3100	.....	.....5,628	.....	.....5,351	.....	.....5,351	(277)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/31/2018	2,879	720,308	261.3700	.....	.....9,963	.....	.....8,236	.....	.....8,236	(1,727)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/31/2018	6,339	1,585,782	260.6800	.....	.....23,074	.....	.....19,260	.....	.....19,260	(3,814)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/31/2018	2,390	597,780	260.7100	.....	.....8,674	.....	.....7,241	.....	.....7,241	(1,433)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/31/2018	930	232,691	260.6300	.....	.....3,395	.....	.....2,838	.....	.....2,838	(557)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	.09/02/2016	.08/31/2018	1,422	355,795	249.4900	.....	.....10,852	.....	.....10,296	.....	.....10,296	(556)	.....	.....	.....	.....	.....	003.....	
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life....	N/A.....	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09.	.09/16/2016	.09/15/2017	36,434,108	...36,434,108	2,147.2600	.....	.....1,317,348	.....	.....1,410,872	.....	...1,410,872	93,524	.....	.....	.....	.....	.....	003.....	
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life....	N/A.....	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27.	.09/16/2016	.09/15/2017	17,814,149	...17,814,149	2,147.2600	.....	.....712,566	.....	.....743,918	.....	.....743,918	31,352	.....	.....	.....	.....	.....	003.....	
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life....	N/A.....	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09.	.09/22/2016	.09/15/2017	6,148	...13,329,895	2,147.2600	.....	.....684,117	.....	.....649,913	.....	.....649,913	(34,204)	.....	.....	.....	.....	.....	003.....	
.....																								
.....																								
.....																								
.....																								
.....																								
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	..78,975,691	..86,488,741	0	214,500,607	XXX	214,500,607	81,512,383	0	0	0	0	XXX	XXX	
0149999. Total-Purchased Options-Hedging Other.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	..78,975,691	..86,488,741	0	214,500,607	XXX	214,500,607	81,512,383	0	0	0	0	XXX	XXX	
0369999. Total-Purchased Options-Call Options and Warrants.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	..78,975,691	..86,488,741	0	214,500,607	XXX	214,500,607	81,512,383	0	0	0	0	XXX	XXX	
0429999. Total-Purchased Options.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	..78,975,691	..86,488,741	0	214,500,607	XXX	214,500,607	81,512,383	0	0	0	0	XXX	XXX	
Swaps - Hedging Effective - Foreign Exchange																								
Pay Fixed EUR Receive Float 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	3.78 USD (1.966 EUR).....				649,790		4,025,000		...3,951,514		..(1,305,500)		587,512		100 / 100.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cod e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G6750*AC6	D 1-1.....	Current cy	Citibank NA..... E57ODZWZ7FF32TWEFA76.	.02/26/2015	.04/29/2025	.....	...30,800,000	3.4125 USD (2.84 GBP).....	.....	.....	.....206,445	4,856,000	.....	...4,768,378	.....	...3,528,000	.....	.....	.....451,185	.....	100 / 100....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- L8367#AD5.....	D 1-1.....	Current cy	HSBC Bank USA NA 1E8VN30JCEQV1H4R804.....	.06/04/2015	.06/25/2025	.....	...12,400,300	4.407 USD (2.62 EUR).....	.....	.....	.....168,538	41,800	.....	.....(264,818)	.....	.....(410,300)	.....	.....	.....183,295	.....	100 / 100....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- L8367#AE3.....	D 1-1.....	Current cy	HSBC Bank USA NA 1E8VN30JCEQV1H4R804.....	.06/04/2015	.06/25/2027	.....	...12,400,300	4.522 USD (2.77 EUR).....	.....	.....	.....165,417	41,800	.....	.....(328,254)	.....	.....(410,300)	.....	.....	.....203,188	.....	100 / 100....
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G2956@AP6.....	D 1-1.....	Current cy	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.06/25/2015	.09/23/2025	.....	...15,750,000	3.89 USD (3.43 GBP).....	.....	.....	.....119,257	2,778,000	.....	...2,749,273	.....	...1,764,000	.....	.....	.....236,070	.....	100 / 100....
Pay Fixed CHF Receive Float USD Currency Swap	AFS Bond -- Q1297#AH1.....	D 1-1.....	Current cy	Citibank NA..... E57ODZWZ7FF32TWEFA76.	.09/11/2015	.10/08/2023	.....	...49,129,990	3.545 USD (0.755 CHF).....	.....	.....	.....1,023,806	(283,228)	.....	.....(117,495)	.....	...(1,513,807)	.....	.....	.....651,072	.....	100 / 100....
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G0369@AX4.....	D 1-1.....	Current cy	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	.01/28/2016	.04/27/2026	.....	...28,784,000	3.3725 USD (2.93 GBP).....	.....	.....	.....88,289	2,840,000	.....	...2,037,011	.....	...2,840,000	.....	.....	.....445,410	.....	100 / 100....
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- 78467KB#3.....	D 1-1.....	Current cy	Citibank NA..... E57ODZWZ7FF32TWEFA76.	.03/08/2016	.06/06/2026	.....	...48,178,000	3.66 USD (3.05 GBP).....	.....	.....	.....133,566	4,073,200	.....	...3,321,666	.....	...4,073,200	.....	.....	.....749,771	.....	100 / 100....
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G4622#AL3.....	D 1-1.....	Current cy	Citibank NA..... E57ODZWZ7FF32TWEFA76.	.07/21/2016	.09/14/2031	.....	...17,141,800	3.4625 USD (2.54 GBP).....	.....	.....	.....	.....278,200	.....	.....172,645	.....	.....278,200	.....	.....	.....331,555	.....	100 / 100....
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- TBD.....	D 1-1.....	Current cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	.08/12/2016	.11/14/2026	.....	...29,831,000	3.387 USD (2.28 GBP).....	.....	.....	.....	.....(4,600)	.....	.....371,916	.....	.....(4,600)	.....	.....	.....474,697	.....	100 / 100....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- TBD.....	D 1-1.....	Current cy	Citibank NA..... E57ODZWZ7FF32TWEFA76.	.09/27/2016	.11/15/2026	.....	...16,218,250	3.143 USD (1.2 EUR).....	.....	.....	.....	.....(72,500)	.....	.....(10,151)	.....	.....(72,500)	.....	.....	.....258,114	.....	100 / 100....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....										0	0	2,555,107	18,573,672	XXX	.16,651,685	0	...8,766,393	0	0	4,571,870	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....										0	0	2,555,107	18,573,672	XXX	.16,651,685	0	...8,766,393	0	0	4,571,870	XXX	XXX
1179999. Total-Swaps-Foreign Exchange.....										0	0	2,555,107	18,573,672	XXX	.16,651,685	0	...8,766,393	0	0	4,571,870	XXX	XXX
1209999. Total-Swaps.....										0	0	2,555,107	18,573,672	XXX	.16,651,685	0	...8,766,393	0	0	4,571,870	XXX	XXX
1399999. Total-Hedging Effective.....										0	0	2,555,107	18,573,672	XXX	.16,651,685	0	...8,766,393	0	0	4,571,870	XXX	XXX
1409999. Total-Hedging Other.....										...78,975,691	...86,488,741	0	...214,500,607	XXX	214,500,607	.81,512,383	0	0	0	0	XXX	XXX
1449999. TOTAL.....										...78,975,691	...86,488,741	2,555,107	233,074,279	XXX	231,152,293	.81,512,383	...8,766,393	0	0	4,571,870	XXX	XXX

QE06.34

(a)

Code	Description of Hedged Risk(s)
1	REBALANCES PORTFOLIO DURATION
2	MANAGES CASH FLOW RISK
3	HEDGES THE EQUITY RISK OF A LIABILITY
4	HEDGES THE INTEREST RATE RISK OF AN ASSET
5	HEDGES THE INTEREST RATE RISK OF A LIABILITY
6	HEDGES THE CREDIT RISK OF AN ASSET
7	REPLICATION OF AN INDEX
8	HEDGES THE CURRENCY RISK OF AN ASSET
9	HEDGES THE CURRENCY RISK OF A LIABILITY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Cre dit Qual ity of Refere nce Entit y	Hedge Effectiveness at Inception and at Year- end (b)

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
0000DMZ6.....	60	30,000	Dow Jones Industrial Average Mini Futures Contract.....	VAGLB Hedge - Indexed Universal Life..	N/A.....	Index	12/15/2016.	CBT.....	09/15/2016.	184.0365	182.1900	35,758	.....	.....	.....	.....	.....(55,396)	(55,396)	209,450	1	500
0000ESZ6.....	620	31,000	S&P 500 MINI Futures Contract.....	VAGLB Hedge - Indexed Universal Life..	N/A.....	Index	12/15/2016.	CME.....	09/15/2016.	..2,172.6875	..2,160.5000	375,131	.....	.....	.....	.....	.....(377,812)	(377,812)	2,546,693	1	50
0000NQZ6.....	72	1,440	NASDAQ 100 MINI Futures Contract.....	VAGLB Hedge - Indexed Universal Life..	N/A.....	Index	12/15/2016.	CME.....	09/15/2016.	..4,823.1934	..4,870.2500	35,905	.....	.....	.....	.....	.....67,762	67,762	252,000	1	20
0000ESZ6.....	2,379	...118,950	S&P 500 MINI Futures Contract.....	VAGLB Hedge - Fixed Indexed Annuity..	N/A.....	Index	12/15/2016.	CME.....	09/15/2016.	..2,165.2634	..2,160.5000	1,354,711	.....	.....	.....	.....	.....(566,611)	(566,611)	9,771,907	1	50
0000MFZ6.....	824	...41,200	MSCI EAFE MINI INDEX Futures Contract.....	VAGLB Hedge - Fixed Indexed Annuity..	N/A.....	Index	12/15/2016.	ICE.....	09/15/2016.	..1,718.3278	..1,706.7000	621,423	.....	.....	.....	.....	.....(479,064)	(479,064)	3,544,800	1	50
12829999. Total-Long Futures-Hedging Other.....												2,422,928	0	0	0	0	(1,411,121)	(1,411,121)	...16,324,850	XXX	XXX
1329999. Total-Long Futures.....												2,422,928	0	0	0	0	(1,411,121)	(1,411,121)	...16,324,850	XXX	XXX
1409999. Total-Hedging Other.....												2,422,928	0	0	0	0	(1,411,121)	(1,411,121)	...16,324,850	XXX	XXX
1449999. TOTAL.....												2,422,928	0	0	0	0	(1,411,121)	(1,411,121)	...16,324,850	XXX	XXX

QE07

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America	12,412,400	3,912,450	16,324,850
Total Net Cash Deposits.....	12,412,400	3,912,450	16,324,850

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

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	16,324,850	.....	.....16,324,850	2,422,928	.....	.....2,422,928	16,324,850	16,324,850
NAIC 1 Designation											
Bank of America Corp.....	B4TYDEB6GKMZO031MB27	Y.....	Y.....	743,918	.....	.....743,918	743,918	.....	.....743,918	.....	.....0
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	Y.....	Y.....	.....	.....(4,600)	0	371,916	.....	.....371,916	474,697	470,097
Citibank NA.....	E57ODZWZ7FF32TWEFA76	Y.....	Y.....	8,214,000	9,207,400	(355,728)	637,672	8,262,689	(127,645)	0	2,441,697
Goldman Sachs Group.....	FOR8UP27PHTHYVLBN30	Y.....	Y.....	16,610,000	16,537,650	.....	.....0	16,537,650	.....	.....0	0
HSBC Bank USA NA.....	1IE8VN30JCEQV1H4R804...	Y.....	Y.....	.....	.....83,600	.....	.....83,600	(593,072)	.....	.....0	386,484
JPMorgan Chase & Co.....	7H6GLXDRUGQFU57RNE97	Y.....	Y.....	184,514,000	188,035,764	.....	.....3,521,764	187,204,048	.....	.....2,690,048	681,481
Morgan Stanley & Co International Ltd.....	4PQUHN3JPFGFNF3BB653.	Y.....	Y.....	8,486,000	8,431,111	.....	.....0	8,431,111	.....	.....	.....0
Wells Fargo & Co.....	KB1H1DSPRFMYMCUFXT09	Y.....	Y.....	.....	.....5,371,242	.....	.....5,371,242	.....	.....	.....5,371,242	0
0299999. Total NAIC 1 Designation.....			217,824,000	228,410,685	(360,328)	10,358,196	226,922,574	(720,717)	9,177,124	3,984,358	3,979,758
NAIC 2 Designation											
Citigroup Fin Products Inc.....	MBNUM2BPPBD07JBLYG310	Y.....	Y.....	959,000	998,922	.....	.....39,922	998,922	.....	.....39,922	0
Merrill Lynch Capital Svcs.....	GDWTXX036O1TB7DW3U69	Y.....	Y.....	4,239,000	4,025,000	.....	.....0	3,951,514	.....	.....0	587,512
0399999. Total NAIC 2 Designation.....			5,198,000	5,023,922	0	39,922	4,950,436	.....	.....0	39,922	587,512
0999999. Gross Totals.....			223,022,000	249,759,457	(360,328)	26,722,968	234,295,937	(720,717)	11,639,974	20,896,720	20,678,120
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....				249,759,457	(360,328)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
CBT - Futures.....	549300EX04Q2QBFQTQ27....	Cash.....	CASH.....	209,450	.....	.....209,450	.....	.....I.....
CME - Futures.....	SNZ2OJLFK8MNNCLQOF39..	Cash.....	CASH.....	12,570,600	.....	.....12,570,600	.....	.....I.....
ICE - Futures.....	5493004R83R1LVX2IL36.....	Cash.....	CASH.....	3,544,800	.....	.....3,544,800	.....	.....I.....
0199999. Totals.....				16,324,850	0	16,324,850	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America Corp - OTC.....	Cash.....		CASH.....	.....	.....	XXX	.....	.....V.....
BNP Paribas - OTC.....	Cash.....		CASH.....	.....	.....	XXX	.....	.....V.....
Citigroup Fin Products Inc - OTC.....	Cash.....		CASH.....	959,000	.....	XXX	.....	.....V.....
Citibank NA - OTC.....	Cash.....		CASH.....	8,214,000	.....	XXX	.....	.....V.....
Goldman Sachs Group - OTC.....	Cash.....		CASH.....	16,610,000	.....	XXX	.....	.....V.....
HSBC Bank - OTC.....	Cash.....		CASH.....	.....	.....	XXX	.....	.....V.....
JPMorgan Chase & Co - OTC.....	Cash.....		CASH.....	184,514,000	.....	XXX	.....	.....V.....
Merrill Lynch Capital Svs - OTC.....	Cash.....		CASH.....	4,239,000	.....	XXX	.....	.....V.....
Morgan Stanley & Co International Ltd - OTC.....	Cash.....		CASH.....	8,486,000	.....	XXX	.....	.....V.....
Wells Fargo - OTC.....	Cash.....		CASH.....	.....	.....	XXX	.....	.....V.....
0299999. Totals.....				223,022,000	0	XXX	XXX	XXX

NATIONWIDE LIFE & ANNUITY INSURANCE COMPANY
SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

Cash Equivalents (Schedle E Part 2 Type)

000000	00	0	Overnight Repos SEC LENDING ONLY.....	.....	.....	.....28,100,693	28,100,693	10/03/2016...
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....			.....	.....	.....28,100,693	28,100,693	XXX
9999999	Totals.....			.....	.....	.....28,100,693	28,100,693	XXX

General Interrogatories:

1. Total activity for the year: Fair Value \$.....(30,432,114) Book/Adjusted Carrying Value \$.....(30,432,114)
2. Average balance for the year: Fair Value \$.....52,954,681 Book/Adjusted Carrying Value \$.....52,954,681
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....0 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

NATIONWIDE LIFE & ANNUITY INSURANCE COMPANY
SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

NONE

NATIONWIDE LIFE & ANNUITY INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of New York Mellon New York, NY .....	.....	.....	.....	.....	.....153,974	511,625	866,917	XXX
JPMorgan Chase New York, NY .....	.....	.....	.....	.....	.....16,629,405	6,893,598	6,709,111	XXX
US Bank Minneapolis, MN .....	.....	.....	.....	.....	.....419,173	436,115	290,128	XXX
0199998. Deposits in.....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	.....	.....	.....2,211	389	1,117	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	17,204,763	7,841,727	7,867,273	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	17,204,763	7,841,727	7,867,273	XXX
0599999. Total Cash.....	XXX	XXX	0	0	17,204,763	7,841,727	7,867,273	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE