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QUARTERLY STATEMENT

As of September 30, 2016

of the Condition and Affairs of the

NATIONWIDE LIFE & ANNUITY INSURANCE COMPANY

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

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

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

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

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

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

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

Internet Web Site Address: WWW.NATIONWIDE.COM

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

OFFICERS

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

OTHER

PAMELA ANN BIESECKER	SR VP - HEAD OF TAXATION	MICHAEL ALOYSIUS BOYD	SR VP-ENTERPRISE BRAND MRKT
JOHN LAUGHLIN CARTER	SR VP - NW RETIREMENT PLANS	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.

Kirt Alan Walker	R W Horner	David LaPaul
(Signature)	(Signature)	(Signature)
KIRT ALAN WALKER	ROBERT WILLIAM HORNER III	DAVID PATRICK LAPAUL
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO	VP & SECRETARY	SR VP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 7 day of Nov 2016

Norma J Perkins

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

NOTARIAL SEAL STATE OF OHIO

Norma J. Perkins
Notary Public, State of Ohio
My Commission Expires
April 22, 2020

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Decem Prior Ye Admitted
1. Bonds	8,787,026,729		8,787,026,729	7,21
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	1,40
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	24
6. Contract loans (including $..........0 premium notes)	59,200,868	24,984	59,175,884	5
7. Derivatives	233,434,607		233,434,607	6
8. Other invested assets	107,223,796		107,223,796	7
9. Receivables for securities			0	
10. Securities lending reinvested collateral assets	28,100,693		28,100,693	5
11. Aggregate write-ins for invested assets	68,847,202	0	68,847,202	1
12. Subtotals, cash and invested assets (Lines 1 to 11)	11,816,243,350	24,984	11,816,218,366	9,12
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	101,814,655		101,814,655	8
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	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	30,527,995		30,527,995	3
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	4,318,021		4,318,021	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	4,667,874		4,667,874	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	3,699,835		3,699,835	8
18.2 Net deferred tax asset	108,646,122	108,646,122	0	
19. Guaranty funds receivable or on deposit	576,737		576,737	
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........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	6
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	2
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	9,42
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,407,028,748		1,407,028,748	1,33
28. Total (Lines 26 and 27)	13,555,093,313	147,653,188	13,407,440,125	10,75

DETAILS OF WRITE-INS

	1	2	3	4
1101. Other invested assets receivable	3,472,800		3,472,800	
1102. Derivative collateral and receivables	65,374,402		65,374,402	1
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	68,847,202	0	68,847,202	1
2501. Accrued fees and other assets	36,303,721	65,946	36,237,775	2
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	

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 Decemb Prior Y
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	7,7
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	470,122	
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	17,262,543	
4.	Contract claims:		
	4.1 Life	29,297,748	
	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	
	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	
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	
	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	
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	2,221,735	
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)	(1
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,930,875	
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	
17.	Amounts withheld or retained by company as agent or trustee	3,630,687	
18.	Amounts held for agents' account, including $.....65,955 agents' credit balances	65,955	
19.	Remittances and items not allocated	14,971,935	
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 $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	68,904,516	
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	864,342,452	8
	24.04 Payable to parent, subsidiaries and affiliates	18,941,758	
	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	
	24.10 Payable for securities lending	28,091,621	
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	2,331,897	
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,273,277,963	8,6
27.	From Separate Accounts statement	1,407,028,748	1,3
28.	Total liabilities (Lines 26 and 27)	12,680,306,711	10,0
29.	Common capital stock	2,640,000	
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds	0	
32.	Surplus notes		
33.	Gross paid in and contributed surplus	1,365,624,500	1,2
34.	Aggregate write-ins for special surplus funds	0	
35.	Unassigned funds (surplus)	(641,131,086)	(5
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	7
38.	Totals of Lines 29, 30 and 37	727,133,414	7
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	13,407,440,125	10,7

DETAILS OF WRITE-INS

2501.	Reserve for escheat funds	2,331,897	
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	2,331,897	
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Yea Decem
1. Premiums and annuity considerations for life and accident and health contracts	2,741,675,940	1,792,052,549	3,314
2. Considerations for supplementary contracts with life contingencies	1,176,462	1,021,400	1
3. Net investment income	323,642,901	217,615,105	309
4. Amortization of Interest Maintenance Reserve (IMR)	(919,200)	489,711	
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
7. Reserve adjustments on reinsurance ceded	(169,393,649)	(195,168,637)	(249
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
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	59,933,853	32,522,456	63
9. Totals (Lines 1 to 8.3)	3,040,570,892	1,931,774,292	3,547
10. Death benefits	49,259,969	37,274,609	48
11. Matured endowments (excluding guaranteed annual pure endowments)	3,534	5,300	
12. Annuity benefits	30,252,475	12,696,924	16
13. Disability benefits and benefits under accident and health contracts	147,540	83,914	
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	123,275,360	111,060,250	144
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	1,537,848	800,089	1
18. Payments on supplementary contracts with life contingencies	1,057,410	1,069,763	1
19. Increase in aggregate reserves for life and accident and health contracts	2,338,223,975	1,460,376,791	2,722
20. Totals (Lines 10 to 19)	2,543,758,111	1,623,367,640	2,935
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	373,761,886	272,356,613	466
22. Commissions and expense allowances on reinsurance assumed	7,292	8,902	
23. General insurance expenses	171,680,423	142,016,290	204
24. Insurance taxes, licenses and fees, excluding federal income taxes	21,594,357	20,724,466	27
25. Increase in loading on deferred and uncollected premiums	(1,933,120)	(654,418)	1
26. Net transfers to or (from) Separate Accounts net of reinsurance	51,289,903	15,343,957	44
27. Aggregate write-ins for deductions	27,789,068	28,019,549	38
28. Totals (Lines 20 to 27)	3,187,947,920	2,101,182,999	3,718
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
30. Dividends to policyholders	543,268	655,803	
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
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(2,947,997)	(60,191,819)	(77
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
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
35. Net income (Line 33 plus Line 34)	(147,139,623)	(120,899,804)	(99
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	735,046,660	690,622,571	690
37. Net income (Line 35)	(147,139,623)	(120,899,804)	(99
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....28,712,627	55,897,819	(18,672,625)	(31
39. Change in net unrealized foreign exchange capital gain (loss)	(1,367,600)	2,572,334	2
40. Change in net deferred income tax	58,671,278	9,428,431	(4
41. Change in nonadmitted assets	(43,517,188)	(23,816,842)	(23
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
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
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
54. Net change in capital and surplus (Lines 37 through 53)	(7,913,246)	(125,128,629)	44
55. Capital and surplus as of statement date (Lines 36 + 54)	727,133,414	565,493,942	735

DETAILS OF WRITE-INS

08.301.	Miscellaneous income	59,933,853	32,522,456	63
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	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
2701.	Net investment earnings on funds withheld by ceding company	27,789,068	28,019,549	38
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	27,789,068	28,019,549	38
5301.	Adjustment to initial reinsurance, commission and expense allowance	(10,164,402)	(9,712,140)	(12
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(10,164,402)	(9,712,140)	(12

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Decemb
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	2,748,328,953	1,785,888,141	3,303
2.	Net investment income	313,276,647	218,424,464	292
3.	Miscellaneous income	144,403,057	115,747,270	171
4.	Total (Lines 1 through 3)	3,206,008,657	2,120,059,875	3,766
5.	Benefit and loss related payments	366,320,641	348,490,394	453
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	56,232,242	25,448,420	62
7.	Commissions, expenses paid and aggregate write-ins for deductions	601,915,569	461,545,795	733
8.	Dividends paid to policyholders	588,934	660,109	
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
10.	Total (Lines 5 through 9)	942,908,914	766,827,556	1,183
11.	Net cash from operations (Line 4 minus Line 10)	2,263,099,743	1,353,232,319	2,583
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	328,877,438	452,585,354	507
	12.2 Stocks			
	12.3 Mortgage loans	75,269,720	84,550,454	105
	12.4 Real estate			
	12.5 Other invested assets	133,005	44,993	10
	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
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	649,165,862	672,348,180	655
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,932,725,803	1,603,668,019	2,449
	13.2 Stocks			
	13.3 Mortgage loans	843,359,652	442,745,804	815
	13.4 Real estate			
	13.5 Other invested assets	34,709,521	7,717,579	11
	13.6 Miscellaneous applications	120,275,611	58,406,765	105
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,931,070,587	2,112,538,167	3,381
14.	Net increase or (decrease) in contract loans and premium notes	7,208,502	6,838,657	9
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
	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
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	12,347	422,615	
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	55,695,593	55,676,623	51
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
	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
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	243,647,403	124,421,749	124
	19.2 End of period (Line 18 plus Line 19.1)	363,341,859	131,724,662	243

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

20.0001	Exchange of bond investment to bond investment	80,024,695		159
20.0002	Capitalized interest on bonds	17,245		
20.0003	Capitalized interest on mortgage loans	489,466		

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Yea Ended Decemb
1. Industrial life			
2. Ordinary life insurance	825,445,221	808,097,090	1,10
3. Ordinary individual annuities	2,095,384,652	1,155,032,296	2,44
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	798,590	1,563,922	
7. A&H - group		50	
8. A&H - credit (group and individual)			
9. A&H - other	891,295	380,891	
10. Aggregate of all other lines of business	0	0	
11. Subtotal	2,922,519,758	1,965,074,249	3,56
12. Deposit-type contracts			
13. Total	2,922,519,758	1,965,074,249	3,56

DETAILS OF WRITE-INS

1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above)	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
	Net Income			
(1)	Nationwide Life and Annuity Insurance Company state basis (Page 4, Line 35, 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)		$ (147,139,623)	$ (99,452,135)
	Surplus			
(5)	Nationwide Life and Annuity Insurance Company state basis (Page 3, Line 38, 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	56,000,000	56,000,000
(8)	Statutory Capital and Surplus, NAIC SAP (5-6-7=8)		$ 671,133,414	$ 679,046,660

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

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

No significant changes from prior year end.

C. Accounting Policies

No significant changes from prior year end.

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

D. Going Concern

Not applicable.

Note 2 - Accounting Changes and Corrections of Errors

No significant changes from prior year end.

Note 3 - Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A. Mortgage Loans

No significant changes from prior year end.

B. Troubled Debt Restructuring

No significant changes from prior year end.

C. Reverse Mortgages

Not applicable.

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 [ ]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ]

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 [ ]

2.2 If yes, date of change:

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

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ]

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 [ ]

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

1 Name of Entity	2 NAIC Company Code	St Do

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

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 [ ]

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

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 [ ]

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 [ ]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X]

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

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

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

(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

).11 If the response to 9.1 is No, please explain:

).2 Has the code of ethics for senior managers been amended? Yes [X]

).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.

).3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ]

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

FINANCIAL

0.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X]

0.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $

INVESTMENT

1.1 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 [ ]

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

2. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 39,49

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

4.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Va
14.21	Bonds	$ 0	$
14.22	Preferred Stock	0	
14.23	Common Stock	0	
14.24	Short-Term Investments	0	
14.25	Mortgage Loans on Real Estate	22,150,000	38,091
14.26	All Other	61,818,833	77,353
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 83,968,833	$ 115,444.
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$

5.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X]

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

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

6.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 28,10

6.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 28,10

6.3 Total payable for securities lending reported on the liability page: $ 28,09

7. 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]

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 [ ]

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 432

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [X]

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$ 2,169,
1.14	Total mortgages in good standing	$ 2,169,
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	$
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	$
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,
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	$

2. Operating Percentages:

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

3.1	Do you act as a custodian for health savings accounts?	Yes [ ]
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 [ ]
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 Effectiv of Ce Reinsue

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

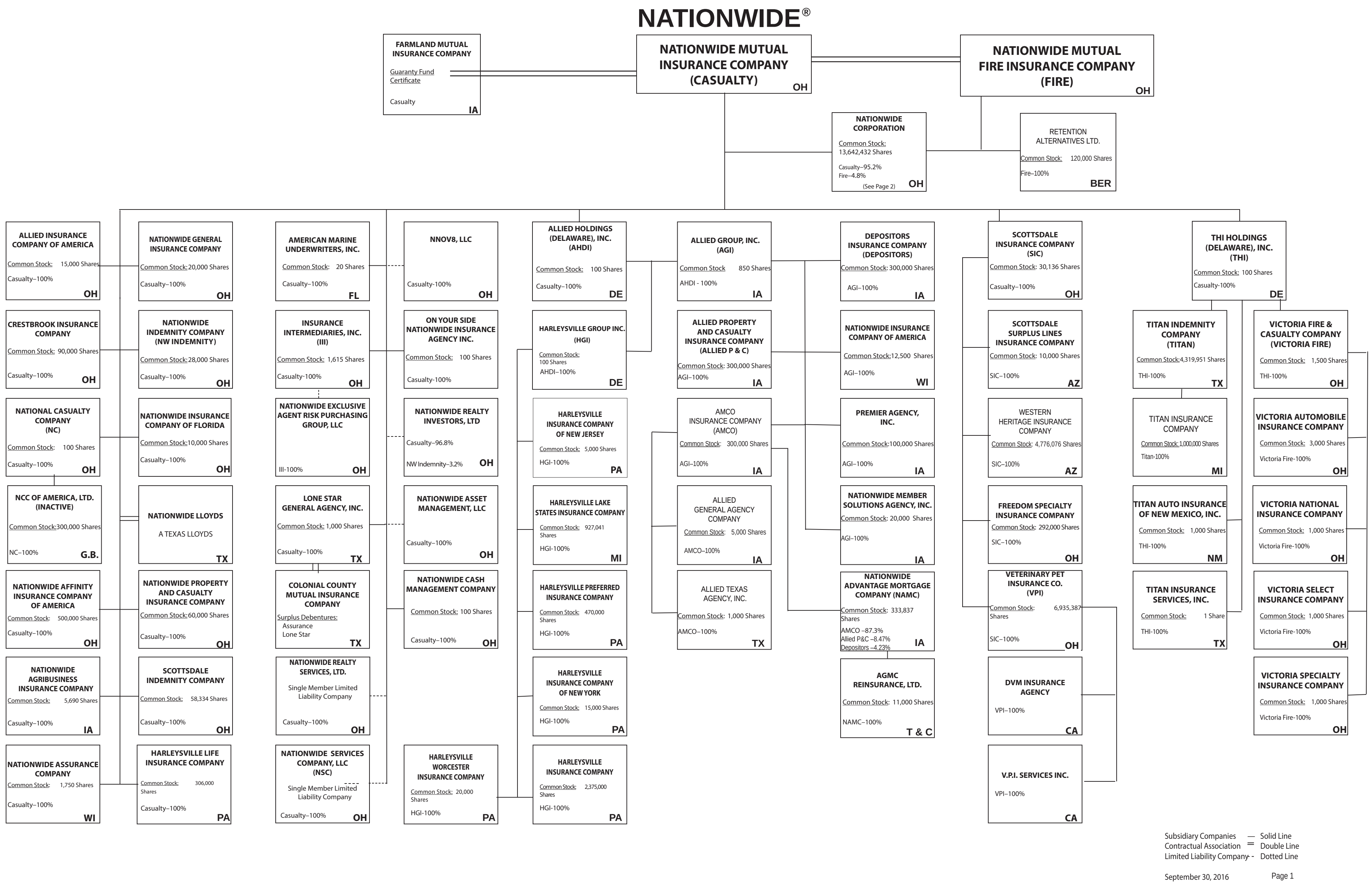
Current Year to Date - Allocated by States and Territories

	States, Etc.	1	Direct Business Only					
			Life Contracts		4	5	6	
			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	Depc Co
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	73,941,992	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	
59.	Subtotal	(a)..50	828,220,853	4,385,874	891,298	2,091,797,372	2,925,295,397	
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	
95.	Totals (Direct Business)	XXX	828,799,196	4,385,874	891,298	2,091,797,372	2,925,873,740	
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	
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	

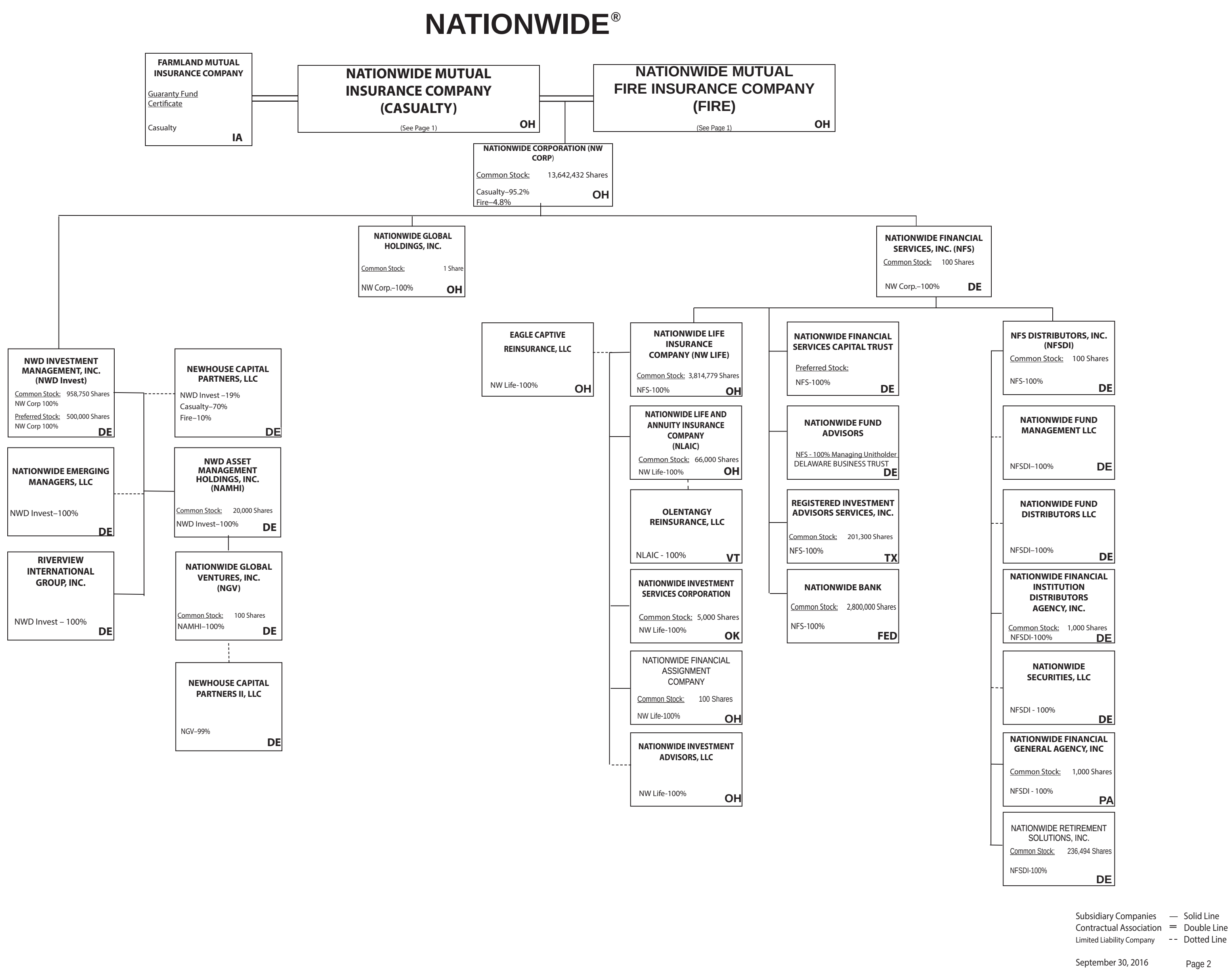
DETAILS OF WRITE-INS

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	
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	80,208	36,367	0	125,000	241,575	
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	
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	

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



(Casualty/Fire subsidiaries)



(Nationwide Corp. subsidiaries)

NATIONWIDE INSURANCE COMPANIES

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)
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
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
0140	Nationwide		31-1555487	4593658		0	Broad Street Retail, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	ownership	60.000	Nationwide Mutual Insurance Company
0140	Nationwide		20-3624379	4595531		0	Brooke School Investment Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company
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
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
0140	Nationwide		31-1579973	2998688		0	COLHOC Limited Partnership	OH	NIA	NRI Arena, LLC	ownership	30.757	Other non-Nationwide
0140	Nationwide	29262	74-1061659	4288057		0	Colonial County Mutual Insurance Company	TX	IA	Other non-Nationwide	contract		Other non-Nationwide
	0		45-4901238	n/a		0	Columbus Arena Management, LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide
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
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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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
0140	Nationwide		20-1945276	4590590		0	East of Madison, LLC	DE	NIA	ND La Quinta Partners, LLC	ownership	76.090	Nationwide Mutual Insurance Company
	0		30-0951639	n/a		0	ERN-4 Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide
0140	Nationwide	13838	42-0618271	4569372		0	Farmland Mutual Insurance Company	IA	OTH	Other non-Nationwide	debt		Other non-Nationwide
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
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
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
	0		46-2956640	n/a		0	Jerome Village Residential Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide
0140	Nationwide		31-1486309	4590312		0	JV Developers, LLC	OH	OTH	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company
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
0140	Nationwide		42-1154244	2889795		0	Nationwide Advantage Mortgage Company	IA	NIA	ALLIED Property & Casualty Insurance Company	ownership	8.470	Nationwide Mutual Insurance Company
0140	Nationwide		42-1154244	2889795		0	Nationwide Advantage Mortgage Company	IA	NIA	Depositors Insurance Company	ownership	4.230	Nationwide Mutual Insurance Company
0140	Nationwide	26093	48-0470690	4288196		0	Nationwide Affinity Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company

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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
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
0140	Nationwide		31-4416546	3828081		0	Nationwide Corporation	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	4.800	Nationwide Mutual Insurance Company
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
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
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
							Nationwide Life Tax Credit Partners 2003-B						

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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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14
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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
0140	Nationwide	42110	75-1780981	4287984		0	Nationwide Lloyds	TX	IA	n/a	contract		Nationwide Mutual Insurance Company
0140	Nationwide		42-1373380	4287210		0	Nationwide Member Solutions Agency Inc.	IA	NIA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		n/a	4597094		0	Nationwide Mutual Capital I, LLC	DE	NIA	Nationwide Mutual Capital, LLC	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		75-3191025	4595269		0	Nationwide Mutual Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide	23779	82-0549218	3828090		0	Nationwide Mutual Fire Insurance Company	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide
0140	Nationwide	23787	31-4177100	3828072		0	Nationwide Mutual Insurance Company	OH	UIP	Other non-Nationwide	n/a		Other non-Nationwide
0140	Nationwide		34-2012765	4288084		0	Nationwide Private Equity Fund, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide	37877	31-0970750	4287993		0	Nationwide Property and Casualty Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		31-1486309	4288105		0	Nationwide Realty Investors, Ltd	OH	NIA	Nationwide Mutual Insurance Company	ownership	96.800	Nationwide Mutual Insurance Company
0140	Nationwide		31-1486309	4288105		0	Nationwide Realty Investors, Ltd	OH	NIA	Nationwide Indemnity Company	ownership	3.200	Nationwide Mutual Insurance Company
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
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
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
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
0140	Nationwide		0	4286866		0	Newhouse Capital Partners II, LLC	DE	NIA	Nationwide Global Ventures, Inc.	ownership	99.000	Nationwide Mutual Insurance Company
0140	Nationwide		0	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	NWD Investment Management, Inc.	ownership	19.000	Nationwide Mutual Insurance Company
0140	Nationwide		0	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	70.000	Nationwide Mutual Insurance Company
0140	Nationwide		0	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Fire Insurance Company	ownership	10.000	Nationwide Mutual Insurance Company
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
0140	Nationwide		14-1892640	4596677		0	NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Assurance Company	ownership	25.000	Nationwide Mutual Insurance Company
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
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
0140	Nationwide		20-4939866	4590817		0	North of Third, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company

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0140	Nationwide		26-4083207	4590385		0	Northstar Commercial Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company
	0		61-1753500	n/a		0	Northstar Master Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide
0140	Nationwide		26-4083354	4594909		0	Northstar Residential Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company
0140	Nationwide		31-1486309	4594794		0	NRI Arena, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		31-1486309	4594815		0	NRI 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
0140	Nationwide		26-0212217	4590394		0	NRI Equity Tampa, LLC	OH	OTH	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		31-1486309	4590376		0	NRI Maxtown, LLC	OH	OTH	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company
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
0140	Nationwide		90-0729552	4596695		0	NTCIF-2011, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company
0140	Nationwide		27-4700627	4596716		0	NTCP 2011-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company
0140	Nationwide		46-0741029	4464703		0	NTCP 2012-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company
0140	Nationwide		46-3309896	4586164		0	NTCP 2013-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company
0140	Nationwide		46-4111078	4596743		0	NTCP 2014-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company
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

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0140	Nationwide		81-1869861	4984911		0	NW-Beech, LLC	OH	NIA	NW REI, (NMFIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		47-4999493	4902223		0	NW-Belleview, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		46-3707480	4593612		0	NW-Brooklyn, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		46-3968244	4591757		0	NW-Camelback, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		45-2724980	4591690		0	NW-Cameron, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		81-1211881	4962151		0	NW-Castle Rock, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		46-3674167	4595090		0	NW-Cedar Springs, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		46-3994437	4591663		0	NW-Central Station, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		26-0901660	4595456		0	NW-CNC Coppell, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		81-1285433	4961024		0	NW-College Park, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		32-0359208	4595157		0	NW-Corvallis, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		31-1580283	4591038		0	NWD 205 Vine, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		31-1580283	4591261		0	NWD 225 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		31-1580283	4591056		0	NWD 230 West, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		31-1580283	4590545		0	NWD 240 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		31-1580283	4590273		0	NWD 250 Brodbelt, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		31-1580283	4981134		0	NWD 250 West, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		31-1580283	4590554		0	NWD 265 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		31-1580283	4590518		0	NWD 275 Marconi, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		31-1580283	4590563		0	NWD 295 McConnell, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		31-1580283	4590509		0	NWD 300 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		31-1580283	4590572		0	NWD 300 Spring, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		31-1580283	4590527		0	NWD 355 McConnell, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		31-1580283	4590581		0	NWD 425 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		31-1580283	4590536		0	NWD 500 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		31-1580283	4591298		0	NWD Arena Crossing, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		31-1580283	4591083		0	NWD Arena District I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company
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

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0140	Nationwide		47-4036460	4869492		0	NW-Deerfield, LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	24.970	Nationwide Mutual Insurance Company
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-Tysons, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		46-1077615	4593591		0	NW-West Ave., LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		46-4992444	4671800		0	NW-Windcross, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		31-0947092	4590479		0	OCH Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		31-0947092	4590442		0	Ohio Center Hotel Company Limited	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	55.250	Nationwide Mutual Insurance Company
0140	Nationwide		31-0947092	4590442		0	Ohio Center Hotel Company Limited	OH	NIA	OCH Company, LLC	ownership	1.000	Nationwide Mutual Insurance Company

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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
0140	Nationwide		n/a	4596462		0	OYS Fund LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		n/a	4596480		0	Park 288 Industrial, LLC	TX	NIA	Nationwide Mutual Insurance Company	Investor member / no control	95.000	other non-Nationwide
0140	Nationwide		31-1486309	4590358		0	Perimeter A, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company
0140	Nationwide		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
0140	Nationwide		n/a	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Fire Insurance Company	ownership		Nationwide Mutual Insurance Company
0140	Nationwide		n/a	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Life Insurance Company	ownership		Nationwide Mutual Insurance Company
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
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
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
0140	Nationwide		86-1094799	n/a		0	The Hideaway Owners Association	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide
0140	Nationwide		20-3541511	n/a		0	The Madison Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide
0140	Nationwide		20-3541507	n/a		0	The Madison Club Owners Association	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide
0140	Nationwide		31-1610040	2989882+E3		0	The Waterfront Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company
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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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.

		Respo
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?	YE
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?	YE

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:

92657201649000003

92657201636500003

92657201644500003

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Overflow Page for Write-Ins

NONE

SCHEDULE A - VERIFICATION

Real Estate

NONE

	1 Year to Date	2 Prior Year End December 3
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	
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	0	

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year End December 3
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,409,740,972	698,
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	823,373,662	813,
2.2 Additional investment made after acquisition	19,985,990	2,
3. Capitalized deferred interest and other	489,466	
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	75,269,720	105,
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,
12. Total valuation allowance	(9,252,774)	(4,
13. Subtotal (Line 11 plus Line 12)	2,169,067,596	1,404,
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	2,169,067,596	1,404,

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year End December 3
1. Book/adjusted carrying value, December 31 of prior year	70,470,006	67,
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	24,064,791	11,
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,
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	133,005	10,
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,
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	107,223,796	70,

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year End December 3
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	7,218,519,626	5,295,
2. Cost of bonds and stocks acquired	2,012,767,739	2,608,
3. Accrual of discount	11,701,323	12,
4. Unrealized valuation increase (decrease)	(1,805,324)	
5. Total gain (loss) on disposals	(15,047,965)	(6,
6. Deduct consideration for bonds and stocks disposed of	408,902,121	666,
7. Deduct amortization of premium	15,570,989	18,
8. Total foreign exchange change in book/adjusted carrying value	(10,133,993)	(6,
9. Deduct current year's other-than-temporary impairment recognized	4,501,561	
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,
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	8,787,026,735	7,218

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjuste Value Dece Prior Y
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	3,1
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	3,6
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	3
4. NAIC 4 (a)	125,421,270		3,128,526	(359,715)	96,343,870	125,421,270	121,933,029	
5. NAIC 5 (a)	8,789,093		2,677,540	6,726,173	11,747,558	8,789,093	12,837,726	
6. NAIC 6 (a)	1,366,898		123,617	(396,925)	1,208,760	1,366,898	846,356	
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	7,2
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	
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	7,2

(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:

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 I Year To Dat
9199999	355,474,586	XXX	355,474,586	113,193	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year End December 31
1. Book/adjusted carrying value, December 31 of prior year	229,045,226	120
2. Cost of short-term investments acquired	5,034,047,509	5,252
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
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
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	355,474,586	229

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,
2.	Cost paid/(consideration received) on additions	86,
3.	Unrealized valuation increase/(decrease)	89,
4.	Total gain (loss) on termination recognized	(12,
5.	Considerations received/(paid) on terminations	3,
6.	Amortization	
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	8,
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	233,
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	233,

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				12,
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				3,
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)				
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)				
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,
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				16,

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

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

SCHEDULE DB - VERIFICATION

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

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

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	
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	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 Invest After Acqu

NONE

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19
	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

NONE

SCHEDULE B - PART 2

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

1	Location 2	3	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 Buildin
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		
00-1102553	LEXINGTON	SC		09/01/2016	3.680	5,600,000		
00-1102572	SEATTLE	WA		08/29/2016	3.850	12,350,000		
00-1102574	ATLANTA	GA		07/26/2016	3.710	18,260,000		
00-1102610	ONTARIO	CA		07/07/2016	3.460	5,900,000		
00-1102611	MIRA LOMA	CA		07/01/2016	3.510	17,800,000		
00-1102612	EDISON	NJ		08/04/2016	3.640	15,500,000		
00-1102614	ROGERS	AR		09/01/2016	3.860	24,800,000		
00-1102619	MADISON	WI		08/10/2016	3.970	7,450,000		
00-1102630	EVERETT	WA		09/15/2016	3.580	4,000,000		
00-1102635	WESTPORT	CT		09/26/2016	3.450	14,700,000		
00-1102636	OVIEDO	FL		08/08/2016	3.450	13,600,000		
00-1102641	SAN ANTONIO	TX		08/08/2016	3.450	9,700,000		
00-1102647	SEATTLE	WA		08/08/2016	3.110	38,000,000		
00-1102653	CERRITOS	CA		09/23/2016	3.550	7,000,000		
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	209,660,000	5,450,000	
Mortgages in Good Standing - Mezzanine Loans								
99-0000053	GREENVILLE	NC		09/09/2016	11.500	0		
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	0	0	
0899999. Total - Mortgages in Good Standing				XXX	XXX	209,660,000	5,450,000	
3399999. Total Mortgages				XXX	XXX	209,660,000	5,450,000	

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	
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
Mortgages Closed by Repayment																	
00-9000107	SANTA ANA	CA		08/01/2001	07/14/2016	33,896					0		8,561	8,561			
0199999. Total - Mortgages Closed by Repayment						33,896	0	0	0	0	0	0	8,561	8,561	0	0	
Mortgages With Partial Repayments																	
00-1000746	HUBER HEIGHTS	OH		11/16/2001		179,141					0		45,200	45,200			
00-1000925	JACKSONVILLE	FL		12/23/2002		1,017,516					0		14,402	14,402			
00-1000927	SAN DIEGO	CA		05/08/2002		266,115					0		43,907	43,907			
00-1001049	WAYNE	PA		10/24/2002		190,513					0		24,281	24,281			
00-1001237	DALLAS	TX		11/20/2002		3,354,271					0		119,760	119,760			

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

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

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

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	
	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
00-1102374	SANTA ROSA	CA		06/30/2015		9,215,280					0		55,745	55,745			
00-1102394	ANN ARBOR	MI		07/31/2015		19,840,910					0		123,033	123,033			
00-1102399	WEST FARGO	ND		09/11/2015		8,476,156					0		36,834	36,834			
00-1102402	LEHI	UT		08/17/2015		4,938,695					0		63,155	63,155			
00-1102412	MADISON	WI		09/29/2015		8,325,769					0		37,381	37,381			
00-1102413	KANSAS CITY	KS		08/27/2015		7,368,304					0		32,677	32,677			
00-1102420	COLUMBUS	OH		11/19/2015		7,250,000					0		28,132	28,132			
00-1102421	COLUMBUS	OH		11/19/2015		1,500,000					0		9,553	9,553			
00-1102427	FOLSOM	PA		10/23/2015		12,315,449					0		106,287	106,287			
00-1102428	COLUMBUS	OH	S	11/05/2015		16,700,000					0		137,447	137,447			
00-1102434	VANCOUVER	WA		10/13/2015		19,062,581					0		115,249	115,249			
00-1102435	AURORA	CO		10/09/2015		5,279,908					0		31,044	31,044			
00-1102440	AMERICAN FORK	UT		10/08/2015		8,227,380					0		69,668	69,668			
00-1102441	SOMERVILLE	MA		12/18/2015		17,000,000					0		96,027	96,027			
00-1102442	SAN DIEGO	CA		10/19/2015		3,992,152					0		24,169	24,169			
00-1102448	BELLINGHAM	MA		10/01/2015		12,163,451					0		56,313	56,313			
00-1102449	SALEM	OR		03/07/2016							0		40,520	40,520			
00-1102476	BOULDER	CO		02/08/2016							0		63,676	63,676			
00-1102479	MURRAY	UT		12/10/2015		5,400,000					0		23,978	23,978			
00-1102483	SALT LAKE CITY	UT		01/14/2016							0		43,132	43,132			
00-1102488	MALDEN	MA		04/01/2016							0		180,681	180,681			
00-1102490	LOUISVILLE	KY		03/09/2016							0		102,076	102,076			
00-1102491	MERIDIAN	ID		02/01/2016							0		69,218	69,218			
00-1102493	RANCHO CUCAMONGA	CA		02/01/2016							0		51,865	51,865			
00-1102496	PHOENIX	AZ		01/21/2016							0		32,540	32,540			
00-1102511	WINSTON-SALEM	NC		02/01/2016							0		136,706	136,706			
00-1102513	OCEANSIDE	CA		03/28/2016							0		17,237	17,237			
00-1102541	GARDEN GROVE	CA		03/29/2016							0		52,235	52,235			
00-1102545	WESTERVILLE	OH		03/17/2016							0		30,967	30,967			
00-1102551	BENTONVILLE	AR		04/21/2016							0		256,228	256,228			
00-1102557	ROWLAND HEIGHTS	CA		06/30/2016							0		80,885	80,885			
00-1102559	ORANGE	CA		06/30/2016							0		8,952	8,952			
00-1102560	ANAHEIM	CA		06/30/2016							0		18,533	18,533			
00-1102562	WESTMINSTER	CA		06/30/2016							0		48,060	48,060			
00-1102564	COSTA MESA	CA		06/30/2016							0		46,646	46,646			
00-1102567	LAGUNA HILLS	CA		06/30/2016							0		24,815	24,815			
00-1102569	SHEPHERDSVILLE	KY		04/19/2016							0		107,518	107,518			
00-1102570	EVERETT	WA		05/03/2016							0		104,026	104,026			
00-1102578	LYNDHURST	NJ		04/25/2016							0		77,633	77,633			
00-1102599	OCONOMOWOC	WI		06/01/2016							0		40,670	40,670			
00-1102617	CONCORD	NH		06/23/2016							0		38,485	38,485			

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	
	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
00-9000126	CUMMING	GA		03/01/2002		51,750					0		10,376	10,376			
03-0309790	NORWOOD	MA		02/13/1997		160,097					0		34,370	34,370			
0299999. Total - Mortgages With Partial Repayments						768,306,546	0	0	0	0	0	0	7,965,819	7,965,819	0	0	
0599999. Total Mortgages						768,340,442	0	0	0	0	0	0	7,974,381	7,974,381	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
		3	4								
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment
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
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE	Guggenheim PDF 2.0		06/03/2016	2	6,943,919			8,056,081
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA	Vista Credit Opportunities Managment		06/01/2016	2		(788,154)		4,978,495
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								7,108,204	(788,154)	0	22,870,291
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
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Crow Holdings Capital Partners, LLC		05/01/2015			749,563		5,134,985
	PCCP Equity VII, LP	Dover	DE	PCCP, LP		05/10/2016		520,091			5,435,710
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								520,091	4,571,776	0	11,929,498
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			
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								1,262,890	0	0	0
4499999. Subtotal - Unaffiliated								7,628,295	3,783,622	0	34,799,789
4599999. Subtotal - Affiliated								1,262,890	0	0	0
4699999. Totals								8,891,185	3,783,622	0	34,799,789

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
		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
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
4499999. Subtotal - Unaffiliated							3,811	0	0	0	0	0	0	3,811	3,811	0	0	0
4699999. Totals							3,811	0	0	0	0	0	0	3,811	3,811	0	0	0

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 Mark
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	
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 BISD 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

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	
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 Mark
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	
8399997. Total Bonds - Part 3						726,697,690	717,342,500	1,950,739	
8399999. Total Bonds						726,697,690	717,342,500	1,950,739	
9999999. Total Bonds, Preferred and Common Stocks						726,697,690	XXX	1,950,739	

(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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stat Contra Maturity
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	05/15/20
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1		09/01/2016	Paydown		9,076	9,076	9,332	9,213		(137)		(137)		9,076			0	409	06/15/20
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	XX
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	07/01/20
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	XX
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	08/15/20
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	08/15/20
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	09/15/20
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	10/15/20
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	10/15/20
3128S4 BP 1	FHLMC Pool #1Q0046 2.665% 03/15/36		09/01/2016	Paydown		579	579	577	575		3		3		579			0	11	03/15/20
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	08/15/20
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	03/15/20
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	12/15/20
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	05/15/20
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	09/15/20
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	05/15/20
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	04/15/20
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	06/15/20
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	03/15/20
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	11/15/20
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	09/15/20
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	07/25/20
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	07/25/20
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	09/25/20
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	07/25/20
31359P DJ 2	FNMA ACES Ser 1997-M2 Cl Z 7.125% 01/1		09/01/2016	Paydown		2,006	2,006	2,155	2,121		(114)		(114)		2,006			0	95	01/17/20
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	10/25/20
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	06/25/20
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	10/25/20
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	10/25/20
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	11/25/20

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
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stat Contra Maturity
31371H FZ 6	FNMA Pool #252284 6.500% 01/25/29	.	09/01/2016.	Paydown		5,912	5,912	5,880	5,881		30		30		5,912			0	271	01/25/20
31371L D9 7	FNMA Pool #254928 3.500% 08/25/18	.	09/01/2016.	Paydown		4,370	4,370	4,139	4,294		76		76		4,370			0	102	08/25/20
31381M V2 8	FNMA Pool #465133 6.040% 05/25/28	.	09/01/2016.	Paydown		9,925	9,925	11,259	11,057		(1,132)		(1,132)		9,925			0	400	05/25/20
31381M VG 7	FNMA DUS Pool #465115 6.470% 05/25/28	.	09/01/2016.	Paydown		3,909	3,909	4,775	4,684		(775)		(775)		3,909			0	169	05/25/20
31381N FH 1	FNMA DUS Pool #465568 4.900% 11/25/25	.	09/01/2016.	Paydown		4,138	4,138	4,427	4,381		(243)		(243)		4,138			0	135	11/25/20
31381N X9 9	FNMA Pool #466104 6.340% 10/25/28	.	09/01/2016.	Paydown		10,622	10,622	12,529	12,286		(1,664)		(1,664)		10,622			0	449	10/25/20
31381R QF 4	FNMA Pool #468554 6.935% 07/25/29	.	09/01/2016.	Paydown		7,722	7,722	9,457	9,253		(1,531)		(1,531)		7,722			0	359	07/25/20
31381R QU 1	FNMA Pool #468567 6.935% 07/25/29	.	09/01/2016.	Paydown		7,722	7,722	9,457	9,253		(1,531)		(1,531)		7,722			0	359	07/25/20
31381R VU 5	FNMA Pool #468727 7.040% 07/25/26	.	09/01/2016.	Paydown		4,881	4,881	6,047	5,845		(964)		(964)		4,881			0	229	07/25/20
3138L7 PE 0	FNMA Pool #AM6720 4.150% 10/25/44	.	09/01/2016.	Paydown		69,978	69,978	75,270	75,109		(5,131)		(5,131)		69,978			0	1,937	10/25/20
31392R SJ 1	FHLMC SPC Ser T-45 Cl A5 6.280% 10/27/	.	09/01/2016.	Paydown		108,665	108,665	111,789	110,261		(1,596)		(1,596)		108,665			0	4,665	10/27/20
31392U KL 7	FHLMC REMIC Ser 2504 N 5.500% 09/15/1	.	09/01/2016.	Paydown		3,319	3,319	3,391	3,324		(5)		(5)		3,319			0	121	09/15/20
31392V XT 4	FHLMC Struc PTC Ser T50 Cl A7 5.048% 1	.	09/01/2016.	Paydown		114,089	114,089	112,698	113,413		676		676		114,089			0	3,761	10/27/20
31393C CQ 4	FNMA REMIC Ser 2003-34 Cl ME 5.500% 05	.	09/01/2016.	Paydown		228,346	228,346	238,764	232,201		(3,856)		(3,856)		228,346			0	8,248	05/25/20
31393D TX 9	FNMA REMIC Ser 2003-W10 Cl 1A4 4.505%	.	09/01/2016.	Paydown		13,323	13,323	13,323	13,301		23		23		13,323			0	403	06/25/20
31393E LF 4	FNMA REMIC Ser 2003-W12 Cl 1A8 4.550%	.	09/01/2016.	Paydown		40,631	40,631	39,819	40,119		512		512		40,631			0	1,235	06/25/20
31394D VB 3	FNMA REMIC Ser 2005-43 Cl GC 5.500% 05	.	09/01/2016.	Paydown		306,813	306,813	322,921	313,601		(6,787)		(6,787)		306,813			0	12,415	05/25/20
31394E LC 0	FNMA REMIC Ser 2005-61 Cl LH 5.500% 07	.	09/01/2016.	Paydown		289,519	289,519	303,995	295,210		(5,691)		(5,691)		289,519			0	10,867	07/25/20
31394H ZZ 7	FHLMC REMIC Ser 2672 Cl XB 5.500% 09/1	.	09/01/2016.	Paydown		11,440	11,440	11,755	11,595		(154)		(154)		11,440			0	419	09/15/20
31395K Z2 2	FHLMC REMIC Ser 2926 Cl EW 5.000% 01/1	.	09/01/2016.	Paydown		27,222	27,222	26,869	27,072		150		150		27,222			0	904	01/15/20
31395M QS 1	FHLMC REMIC Ser 2935 Cl LM 4.500% 02/1	.	09/01/2016.	Paydown		9,451	9,451	8,984	9,313		138		138		9,451			0	283	02/15/20
31396F G3 1	FHLMC REMIC Ser 3068 Cl Z 5.500% 11/15	.	09/01/2016.	Paydown		373,121	373,121	386,461	380,948		(7,827)		(7,827)		373,121			0	13,713	11/15/20
31396V RY 6	FNMA REMIC Ser 2007-36 Cl PH 5.500% 04	.	09/01/2016.	Paydown		204,464	204,464	214,176	207,968		(3,504)		(3,504)		204,464			0	6,672	04/25/20
31396X UC 6	FNMA REMIC Ser 2007-88 Cl AE 6.000% 09	.	09/01/2016.	Paydown		123,068	123,068	126,472	123,959		(891)		(891)		123,068			0	5,141	09/25/20
31402E HA 9	FNMA Pool #726625 3.500% 07/25/18	.	07/01/2016.	Paydown		10,786	10,786	10,217	10,566		220		220		10,786			0	220	07/25/20
31402Q NH 0	FNMA Pool #734892 3.500% 08/25/18	.	09/01/2016.	Paydown		15,903	15,903	14,621	15,473		430		430		15,903			0	371	08/25/20
31403B 3K 7	FNMA Pool #744302 3.500% 09/25/18	.	09/01/2016.	Paydown		43,561	43,561	41,002	42,712		850		850		43,561			0	984	09/25/20
31405E 6P 5	FNMA Pool #787578 6.000% 07/25/35	.	09/01/2016.	Paydown		13,007	13,007	13,301	13,273		(267)		(267)		13,007			0	558	07/25/20
31409K Y3 5	FNMA Pool #873830 5.940% 07/25/24	.	09/01/2016.	Paydown		1,825	1,825	2,084	2,037		(212)		(212)		1,825			0	72	07/25/20
677555 XD 1	Ohio St Econ Development Rev Txbl Ohio E	.	09/01/2016.	Call 100.0000		145,000	145,000	145,000	145,000				0		145,000			0	6,025	12/01/20
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	XX
Bonds - Industrial and Miscellaneous																				
000759 CR 9	American Business Fin Svcs Inc RMBS Ser	.	09/01/2016.	Paydown		41,256	41,256	41,246	41,212		44		44		41,256			0	883	07/15/20
000759 CV 0	American Business Fin Svcs Inc RMBS Ser	.	09/01/2016.	Paydown		31,324	82,186	79,405	79,405				0		79,405		(48,081)	(48,081)	3,216	09/15/20
00253C HH 3	Aames Mtg Tr RMBS Ser 2001-4 Cl A4 6.5	.	09/01/2016.	Paydown		6,153	6,153	6,150	6,275		(123)		(123)		6,153			0	268	04/25/20

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
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity
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	01/25/20
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	06/25/20
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	03/22/20
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	03/25/20
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	07/15/20
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	09/25/20
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	02/15/20
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	10/25/20
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	08/15/20
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	12/15/20
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	03/10/20
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	06/25/20
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	03/25/20
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	03/25/20
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	01/25/20
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	07/25/20
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	07/02/20
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	07/25/20
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	10/15/20
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	01/15/20
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	10/10/20
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	01/10/20
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	01/10/20
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	04/25/20
12667F TA 3	Countrywide Alternative Ln Tr RMBS Ser 2	.	09/01/2016.	Paydown		637	637	637	635		2		2		637			0	22	08/25/20
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	05/25/20
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	05/25/20
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	04/25/20
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	10/25/20
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	09/30/20
149837 AA 4	CBA Small Balance Comm Mtg Tr LBASS Frnc	.	09/26/2016.	Paydown		226,516	230,503	91,601	91,601				0		91,601		134,915	134,915	810	06/25/20
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	09/15/20
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	07/25/20
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	11/25/20
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	12/15/20

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity
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	07/25/20
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	04/25/20
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	12/25/20
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	03/15/20
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		235,290			0	14,117	02/28/20
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		25,685			0	927	01/02/20
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	07/25/20
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	05/10/20
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	08/15/20
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	09/25/20
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		61,812		(7,356)	(7,356)	2,385	09/25/20
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	12/25/20
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	12/25/20
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	06/20/20
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	03/01/20
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	03/24/20
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	12/10/20
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		27,235			0	1,195	07/20/20
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	04/25/20
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		930,232			0	54,047	07/01/20
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		539,018			0	11,509	05/01/20
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	07/15/20
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		3,612,120			0	89,671	12/31/20
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	10/25/20
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	08/25/20
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	08/25/20
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	11/25/20
45254T TN 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser	.	09/26/2016.	Paydown		49,256	49,256	49,256	49,256				0		49,256			0	248	05/25/20
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	08/25/20
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	01/25/20
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	05/15/20
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	12/15/20
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	04/15/20
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	04/10/20
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	11/15/20

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
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity
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	09/25/20
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	10/25/20
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	01/25/20
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	03/25/20
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	04/25/20
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	08/25/20
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	09/25/20
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	12/25/20
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	11/15/20
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	09/25/20
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	07/15/20
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	08/27/20
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	05/15/20
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	08/15/20
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	08/15/20
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	11/15/20
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	09/15/20
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	01/15/20
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	11/25/20
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	05/15/20
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	03/25/20
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	07/25/20
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	10/25/20
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					0		93,164			0	3,327	06/30/20
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	01/01/20
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	02/25/20
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	11/25/20
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	08/01/20
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	01/25/20
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	03/25/20
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	09/25/20
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	09/25/20
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	09/25/20
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	09/25/20
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	05/25/20

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity
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	08/04/20
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	11/01/20
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	12/25/20
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	11/25/20
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	01/15/20
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	10/25/20
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	08/25/20
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	09/25/20
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	09/25/20
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	06/25/20
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	12/25/20
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	03/30/20
89054X AA 3	Topaz Solar Farms LLC Nt 5.750% 09/30/	.	09/30/2016.	Redemption 100.0000		172,954	172,954	172,954	172,954				0		172,954			0	9,945	09/30/20
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	09/21/20
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	11/15/20
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	10/15/20
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	12/15/20
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	10/01/20
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	10/14/20
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	10/25/20
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	10/25/20
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	05/15/20
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	11/01/20
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	04/25/20
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	09/15/20
96188# AA 6	WETT Holdings LLC Sr Sec Nt 4.310% 12/	.	09/30/2016.	Redemption 100.0000		66,667	66,667	66,667	66,667				0		66,667			0	2,155	12/18/20
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	01/25/20
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	12/23/20
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	07/15/20
74041E AC 9	Preferred Term Sec Ltd XVI LBASS Mezz N	R	09/23/2016.	Paydown		61,506	61,506	3,415	553	2,862	58,090		60,952		61,506			0	512	03/23/20
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-	R	09/22/2016.	Paydown		8,010	8,010	5,437	5,709		2,301		2,301		8,010			0	92	03/22/20
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B	R	07/01/2016.	Paydown		(1,311)	(1,311)	(1,311)	(1,310)				0		(1,311)			0	44	12/22/20
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser	R	09/22/2016.	Redemption 100.0000		9,208	9,208	9,208	9,208				0		9,208			0	67	03/22/20
81726J AE 1	Sensata Technologies 1st Lien Term Ln B	F	09/30/2016.	Redemption 100.0000		12,438	12,438	12,350	12,358		79		79		12,438			0	317	10/14/20
D5861# AA 7	Nuplex Industries GmbH Sr Nt Ser A 6.1	R	09/20/2016.	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	07/30/20
K7802# AN 0	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	08/26/20

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stat Contra Maturity
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	07/30/2(
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	XX)
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	XX)
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	XX)
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	XX)

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

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

SCHEDULE DB - PART A - SECTION 1

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

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

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

SCHEDULE DB - PART A - SECTION 1

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

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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	Hed Effectiv s a Incep and at end
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

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

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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

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	Hed Effectiv s a Incep and at end
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

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 end
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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Hed Effectiv s a Incep and at end
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

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

SCHEDULE DB - PART A - SECTION 1

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

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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

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 end
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

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

SCHEDULE DB - PART A - SECTION 1

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

1	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	Hed Effectiv s a Incep and at end
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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Mozaic Index CALL Options	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

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

SCHEDULE DB - PART A - SECTION 1

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

1	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	Hed Effectiv s a Incep and at end
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

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

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

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 end
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

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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

SCHEDULE DB - PART A - SECTION 1

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

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

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

SCHEDULE DB - PART A - SECTION 1

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

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Hed Effectiv s a Incep and at end
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

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

SCHEDULE DB - PART A - SECTION 1

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

1	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	Hed Effectiv s a Incep and at end
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

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 end
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

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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	Hed Effectiv s a Incep and at end
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

SCHEDULE DB - PART A - SECTION 1

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

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Hed Effectiv s a Incep and at end
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

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Hed Effectiv s a Incep and at end
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

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 end
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
			Equity/	JPMorgan Chase																			

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

SCHEDULE DB - PART A - SECTION 1

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

1	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	Hed Effectiv s a Incep and at end
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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Mozaic Index CALL Options	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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 end
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

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

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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

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 end
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

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

SCHEDULE DB - PART A - SECTION 1

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

1	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 end
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

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

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

SCHEDULE DB - PART A - SECTION 1

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

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

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 end
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G6750*AC6	D 1-1	Currency	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 / 1
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- L8367#AD5	D 1-1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/04/2015	06/25/2025		12,400,300	4.407 USD (2.62 EUR)			168,538	41,800		(264,818)		(410,300)			183,295		100 / 1
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- L8367#AE3	D 1-1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/04/2015	06/25/2027		12,400,300	4.522 USD (2.77 EUR)			165,417	41,800		(328,254)		(410,300)			203,188		100 / 1
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G2956@AP6	D 1-1	Currency	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 / 1
Pay Fixed CHF Receive Float USD Currency Swap	AFS Bond -- Q1297#AH1	D 1-1	Currency	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 / 1
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G0369@AX4	D 1-1	Currency	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 / 1
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- 78467KB#3	D 1-1	Currency	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 / 1
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G4622#AL3	D 1-1	Currency	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 / 1
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- TBD	D 1-1	Currency	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 / 1
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond -- TBD	D 1-1	Currency	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 / 1
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	XX
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	XX
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	XX
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	XX
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	XX
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	XX
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	XX

(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, 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	Hed Effectiv s a Incep and at end

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
														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)
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......................... 549300EX04Q2QBFQTQ27	09/15/2016.	.....184.0365	.....182.1900	35,758	....	....	....	....	..........(55,396)	...........(55,396)	209,450	1
0000ESZ6......	620	31,000	S&P 500 MINI Futures Contract................................	VAGLB Hedge - Indexed Universal Life..	N/A.........	Index	12/15/2016.	CME......................... SNZ2OJLFK8MNNCLQOF39	09/15/2016.	..2,172.6875	..2,160.5000	375,131	....	....	....	....	........(377,812)	..........(377,812)	2,546,693	1
0000NQZ6.....	72	1,440	NASDAQ 100 MINI Futures Contract.........................	VAGLB Hedge - Indexed Universal Life..	N/A.........	Index	12/15/2016.	CME......................... SNZ2OJLFK8MNNCLQOF39	09/15/2016.	..4,823.1934	..4,870.2500	35,905	....	....	....	....	67,762	67,762	252,000	1
0000ESZ6......	2,379	...118,950	S&P 500 MINI Futures Contract................................	VAGLB Hedge - Fixed Indexed Annuity..	N/A.........	Index	12/15/2016.	CME......................... SNZ2OJLFK8MNNCLQOF39	09/15/2016.	..2,165.2634	..2,160.5000	1,354,711	....	....	....	....	........(566,611)	..........(566,611)	9,771,907	1
0000MFZ6.....	824	41,200	MSCI EAFE MINI INDEX Futures Contract................	VAGLB Hedge - Fixed Indexed Annuity..	N/A.........	Index	12/15/2016.	ICE......................... 5493004R83R1LVX2IL36....	09/15/2016.	..1,718.3278	..1,706.7000	621,423	....	....	....	....	........(479,064)	..........(479,064)	3,544,800	1
12829999. Total-Long Futures-Hedging Other												2,422,928	0	0	0	0	.....(1,411,121)	.......(1,411,121)	16,324,850	XXX
1329999. Total-Long Futures												2,422,928	0	0	0	0	.....(1,411,121)	.......(1,411,121)	16,324,850	XXX
1409999. Total-Hedging Other												2,422,928	0	0	0	0	.....(1,411,121)	.......(1,411,121)	16,324,850	XXX
1449999. TOTAL												2,422,928	0	0	0	0	.....(1,411,121)	.......(1,411,121)	16,324,850	XXX

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	1
					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-Ba Sheet E
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	
NAIC 1 Designation												
Bank of America Corp.	B4TYDEB6GKMZO031MB27	Y	Y		743,918		743,918	743,918		743,918		
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y			(4,600)	0	371,916		371,916	474,697	
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	FOR8UP27PHTHYVLBNG30	Y	Y	16,610,000	16,537,650		0	16,537,650		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		5,371,242		
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	
NAIC 2 Designation												
Citigroup Fin Products Inc.	MBNUM2BPBDO7JBLYG310	Y	Y	959,000	998,922		39,922	998,922		39,922		
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	
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 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date
Collateral Pledged by Reporting Entity							
CBT - Futures 549300EX04Q2QBFQTQ27	Cash		CASH	209,450		209,450	
CME - Futures SNZ2OJLFK8MNNCLQOF39	Cash		CASH	12,570,600		12,570,600	
ICE - Futures 5493004R83R1LVX2IL36	Cash		CASH	3,544,800		3,544,800	
0199999. Totals				16,324,850	0	16,324,850	XXX
Collateral Pledged to Reporting Entity							
Bank of America Corp - OTC	Cash		CASH			XXX	
BNP Paribas - OTC	Cash		CASH			XXX	
Citigroup Fin Products Inc - OTC	Cash		CASH	959,000		XXX	
Citibank NA - OTC	Cash		CASH	8,214,000		XXX	
Goldman Sachs Group - OTC	Cash		CASH	16,610,000		XXX	
HSBC Bank - OTC	Cash		CASH			XXX	
JPMorgan Chase & Co - OTC	Cash		CASH	184,514,000		XXX	
Merrill Lynch Capital Svs - OTC	Cash		CASH	4,239,000		XXX	
Morgan Stanley & Co International Ltd - OTC	Cash		CASH	8,486,000		XXX	
Wells Fargo - OTC	Cash		CASH			XXX	
0299999. Totals				223,022,000	0	XXX	XXX

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	
Cash Equivalents (Schedle E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY			28,100,693	28,100,693	10
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			28,100,693	28,100,693	
9999999.	Totals			28,100,693	28,100,693	

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

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter		
					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	866,9
JPMorgan Chase New York, NY					16,629,405	6,893,598	6,709,1
US Bank Minneapolis, MN					419,173	436,115	290,1
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	1,1
0199999. Total Open Depositories	XXX	XXX	0	0	17,204,763	7,841,727	7,867,2
0399999. Total Cash on Deposit	XXX	XXX	0	0	17,204,763	7,841,727	7,867,2
0599999. Total Cash	XXX	XXX	0	0	17,204,763	7,841,727	7,867,2

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

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE