

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	11,281,543,042		11,281,543,042	9,503,445,593
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....	3,226,008		3,226,008	
3. Mortgage loans on real estate:				
3.1 First liens.....	2,650,348,545		2,650,348,545	2,331,498,383
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 (\$.....23,398,636), cash equivalents (\$.....0) and short-term investments (\$.....677,137,075).....	700,535,711		700,535,711	406,509,530
6. Contract loans (including \$.....0 premium notes).....	73,209,824	21,955	73,187,869	63,897,539
7. Derivatives.....	417,464,442		417,464,442	324,722,443
8. Other invested assets.....	146,994,693		146,994,693	129,792,798
9. Receivables for securities.....			0	
10. Securities lending reinvested collateral assets.....	65,822,056		65,822,056	29,005,240
11. Aggregate write-ins for invested assets.....	98,344,383	0	98,344,383	32,373,725
12. Subtotals, cash and invested assets (Lines 1 to 11).....	15,437,488,704	21,955	15,437,466,749	12,821,245,251
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	126,745,943		126,745,943	113,458,512
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	8,836,906	6,460,635	2,376,271	2,588,189
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	34,243,934		34,243,934	33,143,172
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	7,350,016		7,350,016	5,034,065
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	3,704,141		3,704,141	3,107,323
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	11,355,692		11,355,692	20,304,120
18.2 Net deferred tax asset.....			0	
19. Guaranty funds receivable or on deposit.....	560,639		560,639	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.....	71,761,989		71,761,989	7,360,900
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	64,781,511	43,553,433	21,228,078	22,687,973
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	15,766,829,475	50,036,023	15,716,793,452	13,029,506,242
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	1,533,491,353		1,533,491,353	1,436,692,746
28. Total (Lines 26 and 27).....	17,300,320,828	50,036,023	17,250,284,805	14,466,198,988

DETAILS OF WRITE-INS

1101. Other invested assets receivable.....	5,857,560		5,857,560	3,087,300
1102. Derivative collateral and receivables.....	92,486,823		92,486,823	29,286,425
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	98,344,383	0	98,344,383	32,373,725
2501. Accrued fees and other assets.....	21,279,112	51,034	21,228,078	22,687,973
2502. Deferred software costs.....	31,725,707	31,725,707	0	
2503. Disallowed interest maintenance reserve.....	11,776,692	11,776,692	0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	64,781,511	43,553,433	21,228,078	22,687,973

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

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....13,141,366,960 less \$.....0 included in Line 6.3 (including \$.....2,080,452,164 Modco Reserve).....	13,141,366,960	10,783,710,805
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	1,140,604	649,163
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	17,056,030	17,257,026
4. Contract claims:		
4.1 Life.....	20,467,927	30,465,889
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).....	1,043,119	1,049,509
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.....	1,845,031	1,679,402
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 \$.....750 assumed and \$.....6,886,263 ceded.....	6,887,013	7,431,604
9.4 Interest Maintenance Reserve.....		
10. Commissions to agents due or accrued - life and annuity contracts \$....6,101,101, accident and health \$.....0 and deposit-type contract funds \$.....0.....	6,101,101	6,607,645
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	2,340,145	2,285,457
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(130,897,203) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(130,739,127)	(128,623,193)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	3,697,153	2,929,953
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.....	119,462	110,176
17. Amounts withheld or retained by company as agent or trustee.....	5,857,611	3,087,300
18. Amounts held for agents' account, including \$.....51,063 agents' credit balances.....	51,063	51,043
19. Remittances and items not allocated.....	22,985,898	3,437,137
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.....	87,777,490	75,678,604
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		241,245
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	911,306,738	878,024,536
24.04 Payable to parent, subsidiaries and affiliates.....	3,285,824	6,195,594
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....	5,151,665	111,600
24.09 Payable for securities.....	527,717,826	334,693,220
24.10 Payable for securities lending.....	65,772,359	28,995,366
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	5,740,272	5,189,151
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	14,706,972,164	12,061,258,232
27. From Separate Accounts statement.....	1,533,491,353	1,436,692,746
28. Total liabilities (Lines 26 and 27).....	16,240,463,517	13,497,950,978
29. Common capital stock.....	2,640,000	2,640,000
30. Preferred capital stock.....		
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	1,765,624,500	1,665,624,500
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	(758,443,212)	(700,016,490)
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).....	1,007,181,288	965,608,010
38. Totals of Lines 29, 30 and 37.....	1,009,821,288	968,248,010
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	17,250,284,805	14,466,198,988

DETAILS OF WRITE-INS		
2501. Reserve for escheat funds.....	4,430,272	3,909,151
2502. Tax credit commitment liabilities.....	1,280,000	1,280,000
2503. Reserve for litigation	30,000	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	5,740,272	5,189,151
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	2,769,037,278	1,923,839,040	3,563,663,875
2. Considerations for supplementary contracts with life contingencies.....	606,946	912,923	1,496,825
3. Net investment income.....	268,708,285	210,058,180	439,480,929
4. Amortization of Interest Maintenance Reserve (IMR).....	(1,554,912)	(659,584)	(1,220,626)
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	23,785,562	22,401,824	44,313,346
7. Reserve adjustments on reinsurance ceded.....	(210,771,296)	(105,350,997)	(232,193,663)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	36,688,903	34,554,475	70,206,500
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	42,323,347	38,003,484	75,838,778
9. Totals (Lines 1 to 8.3).....	2,928,824,113	2,123,759,345	3,961,585,964
10. Death benefits.....	37,336,538	30,309,468	67,931,814
11. Matured endowments (excluding guaranteed annual pure endowments).....	26,680	3,534	3,534
12. Annuity benefits.....	24,335,897	19,312,038	31,826,233
13. Disability benefits and benefits under accident and health contracts.....	125,065	112,340	191,060
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	120,006,317	78,800,174	186,396,316
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	847,309	697,130	2,610,361
18. Payments on supplementary contracts with life contingencies.....	718,068	715,862	1,442,451
19. Increase in aggregate reserves for life and accident and health contracts.....	2,356,110,048	1,644,282,014	3,046,064,259
20. Totals (Lines 10 to 19).....	2,539,505,922	1,774,232,560	3,336,466,028
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	308,730,413	258,354,664	494,683,817
22. Commissions and expense allowances on reinsurance assumed.....	14,569	4,948	18,810
23. General insurance expenses.....	120,791,209	114,756,231	228,137,153
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	16,419,261	14,898,037	28,389,090
25. Increase in loading on deferred and uncollected premiums.....	(40,544)	(867,738)	(954,807)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	31,278,225	24,967,042	74,685,006
27. Aggregate write-ins for deductions.....	22,085,368	20,311,393	38,448,149
28. Totals (Lines 20 to 27).....	3,038,784,423	2,206,657,137	4,199,873,246
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	(109,960,310)	(82,897,792)	(238,287,282)
30. Dividends to policyholders.....	392,109	365,928	735,397
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	(110,352,419)	(83,263,720)	(239,022,679)
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(14,852,451)	6,532	(8,584,137)
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).....	(95,499,968)	(83,270,252)	(230,438,542)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....3,546,594 (excluding taxes of \$.....(1,596,944) transferred to the IMR).....	57,170,831	(14,704,447)	3,795,687
35. Net income (Line 33 plus Line 34).....	(38,329,137)	(97,974,699)	(226,642,855)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	968,248,010	735,046,660	735,046,660
37. Net income (Line 35).....	(38,329,137)	(97,974,699)	(226,642,855)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....1,763,412.....	7,190,468	50,694,583	93,682,279
39. Change in net unrealized foreign exchange capital gain (loss).....	(1,604,035)	(1,226,800)	373,251
40. Change in net deferred income tax.....	1,763,412	42,400,662	(33,747,186)
41. Change in nonadmitted assets.....	(7,377,657)	(32,016,531)	61,477,634
42. Change in liability for reinsurance in unauthorized and certified companies.....	241,245		(241,245)
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	(12,098,886)	(6,167,085)	(17,067,618)
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.....	100,000,000	45,000,000	390,000,000
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....			
52. Dividends to stockholders.....			
53. Aggregate write-ins for gains and losses in surplus.....	(8,212,132)	(6,776,268)	(34,632,910)
54. Net change in capital and surplus (Lines 37 through 53).....	41,573,278	(6,066,138)	233,201,350
55. Capital and surplus as of statement date (Lines 36 + 54).....	1,009,821,288	728,980,522	968,248,010
DETAILS OF WRITE-INS			
08.301. Miscellaneous income.....	42,323,347	38,003,484	75,838,778
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	42,323,347	38,003,484	75,838,778
2701. Net investment earnings on funds withheld by ceding company.....	22,085,368	20,311,393	38,448,149
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	22,085,368	20,311,393	38,448,149
5301. Adjustment to initial reinsurance, commission and expense allowance.....	(8,212,132)	(6,776,268)	(13,552,536)
5302. CSV reserve correction.....			(10,595,000)
5303. Commission expense correction.....			(10,485,374)
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(8,212,132)	(6,776,268)	(34,632,910)

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	2,770,610,298	1,926,388,085	3,564,763,568
2. Net investment income.....	262,318,598	197,898,961	422,415,942
3. Miscellaneous income.....	102,827,766	94,980,167	190,350,810
4. Total (Lines 1 through 3).....	3,135,756,662	2,219,267,213	4,177,530,320
5. Benefit and loss related payments.....	404,988,126	225,374,417	502,145,444
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	33,394,159	31,413,648	81,817,991
7. Commissions, expenses paid and aggregate write-ins for deductions.....	468,336,150	413,520,746	790,197,477
8. Dividends paid to policyholders.....	398,499	399,334	765,135
9. Federal and foreign income taxes paid (recovered) net of \$(4,144,684) tax on capital gains (losses).....	(21,851,229)	(82,148,471)	(79,460,629)
10. Total (Lines 5 through 9).....	885,265,705	588,559,674	1,295,465,418
11. Net cash from operations (Line 4 minus Line 10).....	2,250,490,957	1,630,707,539	2,882,064,902
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	258,011,385	193,125,986	454,964,331
12.2 Stocks.....			
12.3 Mortgage loans.....	31,335,689	67,295,339	88,864,003
12.4 Real estate.....			
12.5 Other invested assets.....	11,416,866	129,194	424,702
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	1,601,714	1,218,993	(373,891)
12.7 Miscellaneous proceeds.....	239,696,412	179,002,911	308,239,289
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	542,062,066	440,772,423	852,118,434
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	2,027,884,716	1,267,403,233	2,792,416,991
13.2 Stocks.....	3,213,026		
13.3 Mortgage loans.....	352,210,836	628,249,652	1,018,784,652
13.4 Real estate.....			
13.5 Other invested assets.....	26,488,281	22,034,714	57,546,034
13.6 Miscellaneous applications.....	195,529,473	67,193,176	94,701,432
13.7 Total investments acquired (Lines 13.1 to 13.6).....	2,605,326,332	1,984,880,775	3,963,449,109
14. Net increase or (decrease) in contract loans and premium notes.....	9,286,968	4,509,581	11,930,490
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(2,072,551,234)	(1,548,617,933)	(3,123,261,165)
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.....	100,000,000	45,000,000	390,000,000
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(200,996)	486,645	6,830
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	16,287,454	61,152,893	14,051,560
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	116,086,458	106,639,538	404,058,390
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).....	294,026,181	188,729,144	162,862,127
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	406,509,530	243,647,403	243,647,403
19.2 End of period (Line 18 plus Line 19.1).....	700,535,711	432,376,547	406,509,530
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bond investments.....	42,029,849	18,649,575	84,946,317
20.0002 Capitalized interest on mortgage loans.....	521,502	256,988	728,543
20.0003 Capitalized interest on bonds.....		17,245	17,245
20.0004 Tax credit commitment liabilities.....			1,280,000

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	609,982,017	546,762,455	1,154,668,019
3. Ordinary individual annuities.....	2,270,703,570	1,501,820,016	2,650,356,280
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....	701,007	281,962	1,816,239
7. A&H - group.....			
8. A&H - credit (group and individual).....			
9. A&H - other.....	1,152,031	703,097	1,336,910
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	2,882,538,625	2,049,567,530	3,808,177,448
12. Deposit-type contracts.....			
13. Total.....	2,882,538,625	2,049,567,530	3,808,177,448

DETAILS OF WRITE-INS

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

NOTES TO THE FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

Olentangy Reinsurance, LLC (Olentangy), a Vermont domiciled special purpose financial insurance company and subsidiary of the Company, has been granted a permitted practice from the State of Vermont that increased the subsidiary’s valuation by \$56,000,000 as of June 30, 2017 and December 31, 2016.

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:

	SSAP #	F/S Page	F/S Line #	2017	2016
Net Income					
Nationwide Life and Annuity Insurance Company state basis (Page 4, (1) Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (38,329,137)	\$ (226,642,855)
(2) State Prescribed Practice that is an increase/(decrease) from NAIC SAP				-	-
(3) State Permitted Practice that is an increase/(decrease) from NAIC SAP				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ <u>(38,329,137)</u>	\$ <u>(226,642,855)</u>
Surplus					
Nationwide Life and Annuity Insurance Company state basis (Page 3, (5) Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,009,821,288	\$ 968,248,010
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP				-	-
(7) State Permitted Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation	20	2	8	<u>56,000,000</u>	<u>56,000,000</u>
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ <u>953,821,288</u>	\$ <u>912,248,010</u>

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

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

No significant changes from prior year end.

C. Accounting Policies

No significant changes from prior year end.

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

D. Going Concern

Not applicable.

Note 2 - Accounting Changes and Corrections of Errors

No significant changes from prior year end.

Note 3 - Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A. Mortgage Loans

No significant changes from prior year end.

B. Troubled Debt Restructuring

No significant changes from prior year end.

C. Reverse Mortgages

Not applicable.

D. Loan-Backed Securities

1. Prepayment assumptions are generally obtained using a model provided by a third-party vendor.
2. Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

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	\$ (938,989)
	2. 12 Months or Longer	\$ (5,990,730)
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 58,491,291
	2. 12 Months or Longer	\$ 33,020,594

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 \$65,822,056 as of June 30, 2017.

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.

L. 5* Securities

No significant changes from prior year end.

M. Short Sales

Not applicable.

N. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	11	-
(2) Aggregate Amount of Investment Income	\$ 4,653,244	\$ -

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.

NOTES TO THE FINANCIAL STATEMENTS

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

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

On June 22, 2017, the Company received a capital contribution of \$100,000,000 from Nationwide Life Insurance Company.

On March 1, 2017, the Company provided an unsecured promissory note in the amount of \$119,000,000 to Nationwide Life Insurance Company (NLIC). Under terms of the agreement, repayment to the Company is due on demand or in 90 days, whichever occurs first. NLIC made partial repayments of \$20,000,000 and \$67,000,000 on March 15, 2017 and March 27, 2017, respectively. On May 5, 2017, NLIC repaid the remaining \$32,000,000 outstanding principal balance and interest on the note.

Note 11 - Debt

Not applicable.

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. These include proceedings specific to the Company and proceedings generally applicable to business practices in the industries in which the Company operates. The outcomes of these proceedings cannot be predicted due to their complexity, scope, and many uncertainties. Regulatory proceedings may also affect the outcome of one or more of the Company's litigation matters. Furthermore, it is often not possible with any degree of certainty to determine the likely ultimate outcomes of the pending regulatory and legal proceedings or to provide reasonable ranges of potential losses. Some matters are in very preliminary stages, and the Company does not have sufficient information to make an assessment of the claims for liability or damages. In some of the legal proceedings which are 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 legal proceedings, 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 proceedings is not likely to have a material adverse effect on the Company's statutory financial position. Nonetheless, it is possible that such outcomes could materially affect the Company's statutory financial position or results of operations in a particular quarter or annual period given the large or indeterminate amounts sought in certain of these legal proceedings and the inherent unpredictability of litigation.

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

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.

NOTES TO THE FINANCIAL STATEMENTS

2. No servicing assets or liabilities were recognized during the period.
4. There were no assets securitized during the period.

C. Wash Sales

Not applicable.

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

Not applicable.

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, income and cost approaches.

The Company categorizes its financial instruments 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 assets and liabilities, surplus and other funds 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, London Interbank Offered Rate, 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 estimates of the assumptions market participants would use at the measurement date in pricing the asset or liability. Consideration is given to the risk inherent in both the method of valuation and the valuation inputs. Primary inputs to this valuation technique include broker quotes and comparative trades.

The Company reviews its fair value hierarchy classifications for 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.

Independent pricing services are most often utilized to determine the fair value of bonds and stocks for which market quotations or quotations on comparable securities are available. For these bonds and stocks, the Company obtains the pricing services' methodologies, pricing from additional sources, 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 deemed appropriate or when quotes are not available from independent pricing services or a corporate pricing matrix. These bonds are classified with the lowest priority 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. At least annually, the Company performs reviews and tests to ensure that quotes are a reasonable estimate of the investments' fair value. Price movements of broker quotes are subject to validation and 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.

The Company carries short-term investments at amortized cost, which approximates fair value.

The 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.

The following table summarizes assets held at fair value as of June 30, 2017:

	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
Industrial and miscellaneous	\$ -	\$ 513,662	\$ 201,218	\$ 714,880
Total Bonds	\$ -	\$ 513,662	\$ 201,218	\$ 714,880
Common stocks	-	-	3,226,008	3,226,008
Separate account assets ¹	1,533,491,353	-	-	1,533,491,353
Derivative assets	-	-	399,746,013	399,746,013
Total Assets at Fair Value	\$ 1,533,491,353	\$ 513,662	\$ 403,173,239	\$ 1,937,178,254

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

NOTES TO THE FINANCIAL STATEMENTS

The following table presents the rollforward of Level 3 assets held at fair value during the period ended June 30, 2017:

	Beginning Balance at 3/31/2017	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2017
Assets at Fair Value										
Industrial and miscellaneous	\$1,437,956	\$-	\$(1,224,961)	\$-	\$3,518	\$-	\$-	\$(15,481)	\$186	\$201,218
Total Bonds	\$1,437,956	\$-	\$(1,224,961)	\$-	\$3,518	\$-	\$-	\$(15,481)	\$186	\$201,218
Common stocks	\$-	\$-	\$-	\$-	\$12,982	\$3,213,026	\$-	\$-	\$-	\$3,226,008
Derivative assets	\$386,730,892	\$-	\$-	\$9,695,291	\$(45,785,263)	\$64,855,610	\$-	\$(15,750,517)	\$-	\$399,746,013
Total Assets at Fair Value	\$388,168,848	\$-	\$(1,224,961)	\$9,695,291	\$(45,768,763)	\$68,068,636	\$-	\$(15,765,998)	\$186	\$403,173,239

Transfers into and/or out of Level 3 during the period ended June 30, 2017 are due to either changes resulting from application of the lower of amortized cost or fair value rules based on the security's NAIC rating or changes in sources used to price certain securities.

B. & C. The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value as of June 30, 2017:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	\$11,659,073,079	\$11,280,828,162	\$269,743,808	\$11,187,908,881	\$201,420,390	\$-
Mortgage loans, net of allowance	2,596,145,170	2,650,348,545	-	-	2,596,145,170	-
Short-term investments	677,137,075	677,137,075	-	677,137,075	-	-
Derivative assets	17,718,429	17,718,429	-	17,718,429	-	-
Policy loans	73,209,824	73,187,869	-	-	73,209,824	-
Securities lending collateral assets	65,822,056	65,822,056	65,822,056	-	-	-
Total Assets	\$15,089,105,633	\$14,765,042,136	\$335,565,864	\$11,882,764,385	\$2,870,775,384	\$-
Liabilities						
Derivative liabilities	\$5,151,665	\$5,151,665	\$-	\$5,151,665	\$-	\$-
Investment Contracts	9,965,378,785	9,257,559,769	-	-	9,965,378,785	-
Total Liabilities	\$9,970,530,450	\$9,262,711,434	\$-	\$5,151,665	\$9,965,378,785	\$-

D. Not Practicable to Estimate Fair Value

Not applicable.

Note 21 - Other Items

No significant changes from prior year end.

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through August 10, 2017 for the statutory statement issued on August 11, 2017.

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

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through August 10, 2017 for the statutory statement issued on August 11, 2017.

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.

NOTES TO THE FINANCIAL STATEMENTS

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.

Note 33 - Premium and Annuity Considerations Deferred and Uncollected

No significant changes from prior year end.

Note 34 – Separate Accounts

No significant changes from prior year end.

Note 35 – Loss/Claim Adjustment Expenses

No significant changes from prior year end.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [☐] No [☒ X]
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes [☐] No [☐]
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [☐] No [☒ X]
- 2.2

If yes, date of change:
- 3.1

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

Yes [☒ X] No [☐]
- 3.2

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

Yes [☐] No [☒ X]
- 3.3

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

- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [☐] No [☒ X]
- 4.2

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

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

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation.

Yes [☐] No [☒ X] N/A [☐]

- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2016
- 6.2

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

12/31/2011
- 6.3

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

04/02/2013
- 6.4

By what department or departments?
OH

- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [☐] No [☐] N/A [☒ X]
- 6.6

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

Yes [☐] No [☐] N/A [☒ X]
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [☐] No [☒ X]
- 7.2

If yes, give full information:

- 8.1

Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board?

Yes [☐] No [☒ X]
- 8.2

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

- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [☒ X] No [☐]

- 8.4

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

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

- 9.1

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

Yes [☒ X] No [☐]

(a)

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

(b)

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

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

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

(e)

Accountability for adherence to the code.

9.11

If the response to 9.1 is No, please explain:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 9.2

Has the code of ethics for senior managers been amended?

Yes ☐ No ☒
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes ☐ No ☒
- 9.31

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

FINANCIAL

- 10.1

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

Yes ☒ No ☐
- 10.2

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

\$

71,738,646

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes ☐ No ☒
- 11.2

If yes, give full and complete information relating thereto:
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$

55,199,982
13.

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

\$

0
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes ☒ No ☐

14.2 If yes, please complete the following:

- 14.21

Bonds
- 14.22

Preferred Stock
- 14.23

Common Stock
- 14.24

Short-Term Investments
- 14.25

Mortgage Loans on Real Estate
- 14.26

All Other
- 14.27

Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28

Total Investment in Parent included in Lines 14.21 to 14.26 above

1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$ 0	\$ 0
0	0
0	0
0	0
37,953,023	49,126,347
77,853,640	78,437,775
\$ 115,806,663	\$ 127,564,122
\$ 0	\$ 0

- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes ☒ No ☐
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes ☒ No ☐
- If no, attach a description with this statement.

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

- 16.1

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

\$

65,822,056
- 16.2

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

\$

65,822,056
- 16.3

Total payable for securities lending reported on the liability page:

\$

65,772,359
17.

Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes ☒ No ☐

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

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

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

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

- 17.3

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

Yes ☐ No ☒
- 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 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such ["...that have access to the investment accounts", "handle securities"].

1 Name of Firm or Individual	2 Affiliation
Members of the investment staff designated by the Chief Investment Officer as detailed in the Corporate Resolution	I

- 17.5097

For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets?

Yes ☐ No ☒
- 17.5098

For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets?

Yes ☐ No ☒

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

				Agreement (IMA) Filed

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?

Yes [X] No []
- 18.2 If no, list exceptions:

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

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

1.1 Long-term mortgages in good standing

Amount

1.11 Farm mortgages..... \$

1.12 Residential mortgages..... \$

1.13 Commercial mortgages..... \$.....2,650,348,545

1.14 Total mortgages in good standing..... \$.....2,650,348,545

1.2 Long-term mortgages in good standing with restructured terms

1.21 Total mortgages in good standing with restructured terms..... \$

1.3 Long-term mortgage loans upon which interest is overdue more than three months

1.31 Farm mortgages..... \$

1.32 Residential mortgages..... \$

1.33 Commercial mortgages..... \$

1.34 Total mortgages with interest overdue more than three months..... \$0

1.4 Long-term mortgage loans in process of foreclosure

1.41 Farm mortgages..... \$

1.42 Residential mortgages..... \$

1.43 Commercial mortgages..... \$

1.44 Total mortgages in process of foreclosure..... \$0

1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$.....2,650,348,545

1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter

1.61 Farm mortgages..... \$

1.62 Residential mortgages..... \$

1.63 Commercial mortgages..... \$

1.64 Total mortgages foreclosed and transferred to real estate..... \$0

2. Operating Percentages:

2.1 A&H loss percent.....

.....485.0

2.2 A&H cost containment percent.....

.....

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

.....3.0

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

Yes [] No [X]

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

\$

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

Yes [] No [X]

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

\$

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsuer Rating
Life Non-Affiliates								
66346.....	58-0828824.....	01/01/2017	Munich American Reassurance Company.....	GA.....	YRT/L.....	Authorized.....	.....	.....

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

Current Year to Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL.....L...	5,232,181		11,206	23,514,388	28,757,775	
2.	Alaska.....	AK.....L...	548,314		358	2,516,195	3,064,867	
3.	Arizona.....	AZ.....L...	11,628,960	6,915	13,697	105,631,955	117,281,527	
4.	Arkansas.....	AR.....L...	2,654,569	18,647	8,315	15,940,547	18,622,078	
5.	California.....	CA.....L...	118,825,082	29,260	808	203,050,052	321,905,202	
6.	Colorado.....	CO.....L...	8,051,021		28,834	41,470,254	49,550,109	
7.	Connecticut.....	CT.....L...	8,857,175		19,084	10,214,447	19,090,706	
8.	Delaware.....	DE.....L...	5,128,340		9,296	7,884,676	13,022,312	
9.	District of Columbia.....	DC.....L...	1,042,644		2,435	1,137,766	2,182,845	
10.	Florida.....	FL.....L...	34,906,449	238,985	62,221	242,464,433	277,672,088	
11.	Georgia.....	GA.....L...	12,866,772		42,732	71,985,623	84,895,127	
12.	Hawaii.....	HI.....L...	3,597,048	115,245		24,618,037	28,330,330	
13.	Idaho.....	ID.....L...	763,316		5,939	15,392,901	16,162,156	
14.	Illinois.....	IL.....L...	22,337,675		35,270	105,652,012	128,024,957	
15.	Indiana.....	IN.....L...	6,488,083	120,408	6,155	68,491,296	75,105,942	
16.	Iowa.....	IA.....L...	2,975,219	22,642	6,316	7,350,220	10,354,397	
17.	Kansas.....	KS.....L...	3,716,350		7,420	41,561,550	45,285,320	
18.	Kentucky.....	KY.....L...	5,850,196	44,751	12,338	42,047,443	47,954,728	
19.	Louisiana.....	LA.....L...	4,661,702		17,173	33,554,988	38,233,863	
20.	Maine.....	ME.....L...	844,865		2,682	6,472,151	7,319,698	
21.	Maryland.....	MD.....L...	17,283,888		43,966	42,950,541	60,278,395	
22.	Massachusetts.....	MA.....L...	12,280,309	23,927	38,138	49,333,139	61,675,513	
23.	Michigan.....	MI.....L...	30,616,321	74,842	48,795	146,283,094	177,023,052	
24.	Minnesota.....	MN.....L...	9,349,816		13,045	19,321,150	28,684,011	
25.	Mississippi.....	MS.....L...	2,530,378		1,619	7,849,562	10,381,559	
26.	Missouri.....	MO.....L...	8,531,898		17,191	23,515,133	32,064,222	
27.	Montana.....	MT.....L...	395,850			4,301,239	4,697,089	
28.	Nebraska.....	NE.....L...	2,294,770		2,139	38,390,198	40,687,107	
29.	Nevada.....	NV.....L...	4,443,240		5,270	10,727,260	15,175,770	
30.	New Hampshire.....	NH.....L...	1,012,203		2,975	11,984,277	12,999,455	
31.	New Jersey.....	NJ.....L...	30,933,057	66,922	37,036	46,851,110	77,888,125	
32.	New Mexico.....	NM.....L...	759,363		5,568	17,366,215	18,131,146	
33.	New York.....	NY.....N...	1,807,220		389	14,746,581	16,554,190	
34.	North Carolina.....	NC.....L...	26,990,389		77,584	118,217,468	145,285,441	
35.	North Dakota.....	ND.....L...	926,061		871	8,073,091	9,000,023	
36.	Ohio.....	OH.....L...	32,107,320	98,649	117,104	122,863,772	155,186,845	
37.	Oklahoma.....	OK.....L...	2,542,586		3,401	15,037,516	17,583,503	
38.	Oregon.....	OR.....L...	4,380,254	97,089	3,916	12,938,137	17,419,396	
39.	Pennsylvania.....	PA.....L...	39,961,924	67,240	112,064	77,653,859	117,795,087	
40.	Rhode Island.....	RI.....L...	2,409,963	13,508	7,268	3,693,323	6,124,062	
41.	South Carolina.....	SC.....L...	6,314,965	120,262	30,064	29,642,658	36,107,949	
42.	South Dakota.....	SD.....L...	1,355,917		1,548	4,515,116	5,872,581	
43.	Tennessee.....	TN.....L...	9,168,557		31,140	49,334,609	58,534,306	
44.	Texas.....	TX.....L...	46,397,375	20,645	131,773	149,099,477	195,649,270	
45.	Utah.....	UT.....L...	8,005,464		12,181	34,083,093	42,100,738	
46.	Vermont.....	VT.....L...	794,298		4,451	2,606,320	3,405,069	
47.	Virginia.....	VA.....L...	22,372,168		62,893	57,195,034	79,630,095	
48.	Washington.....	WA.....L...	11,580,847		17,788	34,484,218	46,082,853	
49.	West Virginia.....	WV.....L...	3,291,590		10,544	12,500,713	15,802,847	
50.	Wisconsin.....	WI.....L...	7,604,969		17,891	29,308,901	36,931,761	
51.	Wyoming.....	WY.....L...	556,406		1,141	3,850,513	4,408,060	
52.	American Samoa.....	AS.....N...	4,258				4,258	
53.	Guam.....	GU.....N...					0	
54.	Puerto Rico.....	PR.....N...	5,824			503,430	509,254	
55.	US Virgin Islands.....	VI.....N...	1,720			52,958	54,678	
56.	Northern Mariana Islands.....	MP.....N...					0	
57.	Canada.....	CAN.....N...	12,070				12,070	
58.	Aggregate Other Alien.....	OT.....XXX	636,851	0	0	0	636,851	0
59.	Subtotal.....	(a).50	610,636,050	1,179,937	1,152,032	2,270,224,639	2,883,192,658	0
90.	Reporting entity contributions for employee benefit plans.....	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX	258,555				258,555	
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	148,713				148,713	
94.	Aggregate other amounts not allocable by State.....	XXX	0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX	611,043,318	1,179,937	1,152,032	2,270,224,639	2,883,599,926	0
96.	Plus Reinsurance Assumed.....	XXX	(701)				(701)	
97.	Totals (All Business).....	XXX	611,042,617	1,179,937	1,152,032	2,270,224,639	2,883,599,225	0
98.	Less Reinsurance Ceded.....	XXX	100,446,914	3,861		14,793,841	115,244,616	
99.	Totals (All Business) less Reinsurance Ceded.....	XXX	510,595,703	1,176,076	1,152,032	2,255,430,798	2,768,354,609	0

DETAILS OF WRITE-INS								
58001.	Foreign - Other Alien.....	XXX	636,851				636,851	
58002.	.....	XXX					0	
58003.	.....	XXX					0	
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX	636,851	0	0	0	636,851	0
9401.	.....	XXX					0	
9402.	.....	XXX					0	
9403.	.....	XXX					0	
9498.	Summary of remaining write-ins for line 94 from overflow page.....	XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX	0	0	0	0	0	0

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

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

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

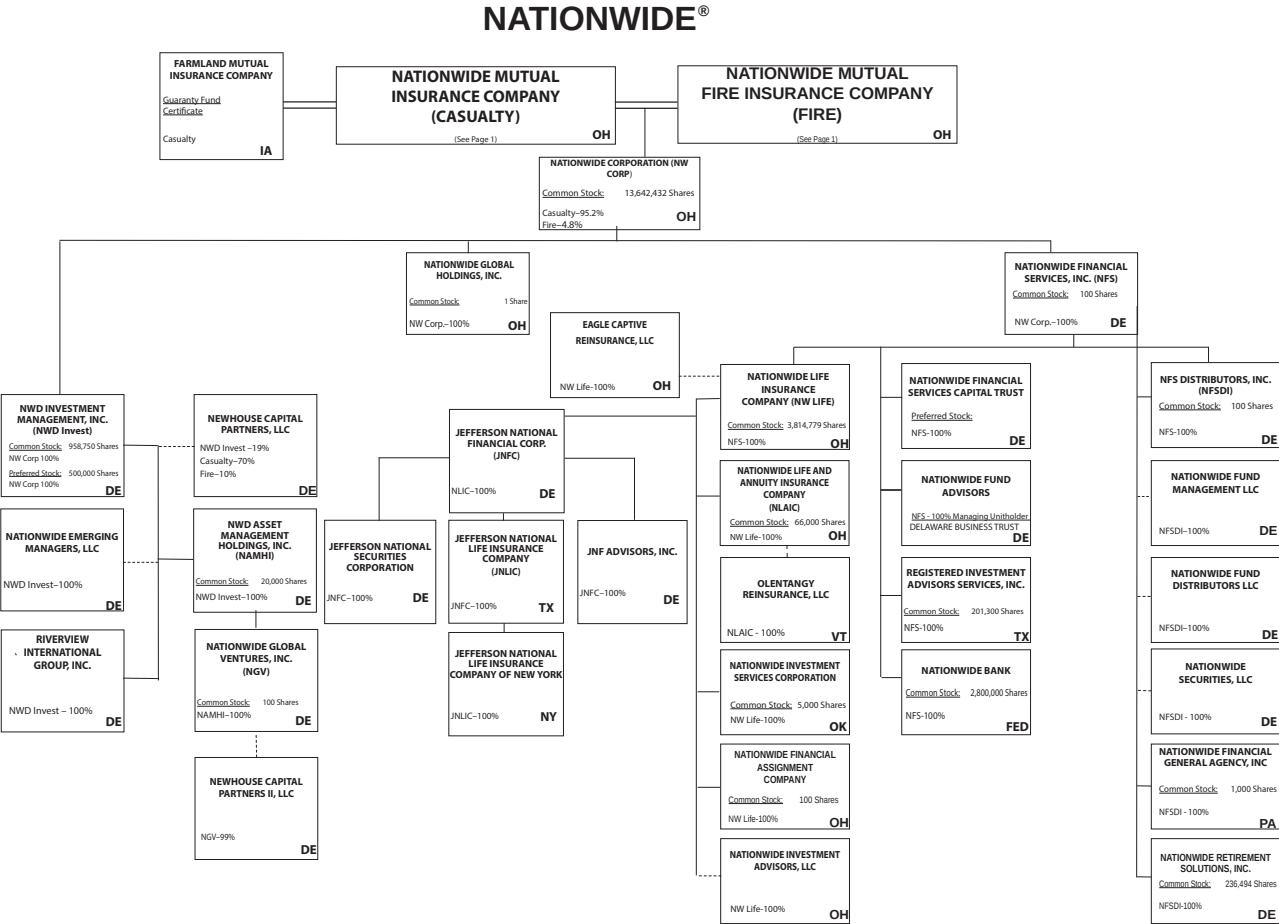


Page 1

(Casualty/Fire subsidiaries)

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

Q12.1



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

(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	64017	TX	75-0300900	Jefferson National Life Insurance Company
0140	Nationwide	15727	NY	47-1180302	Jefferson National Life Insurance Company of New York
0140	Nationwide	11991	OH	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	OH	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	OH	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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0140	Nationwide.....	.....	31-1486309..	...4595018	.....	.....	10 W. Nationwide, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4810074	.....	.....	1000 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4869474	.....	.....	1015 Long Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4810047	.....	.....	1050 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4810038	.....	.....	1125 Rail Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1733036..	...4594963	.....	.....	120 Acre Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...95.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	26-2451988..	...4288132	.....	.....	1492 Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...5113932	.....	.....	111 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4810083	.....	.....	155 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...5113923	.....	.....	161 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	...5042171	.....	.....	170 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	...4960960	.....	.....	245 Parks Edge Place, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4810092	.....	.....	275 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...5092952	.....	.....	343 N. Front, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	...4590835	.....	.....	400 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	...4591140	.....	.....	425 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4595009	.....	.....	44 Chestnut, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4890843	.....	.....	75 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4590750	.....	.....	775 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4810104	.....	.....	780 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4671583	.....	.....	795 Rail Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4590602	.....	.....	800 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4671499	.....	.....	800 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4671789	.....	.....	800 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4590778	.....	.....	805 Bobcat Avenue, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4890834	.....	.....	808 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4869465	.....	.....	820 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...5042612	.....	.....	825 Junction Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	n/a.....	n/a.....	.....	.....	828 at the Yard Condominimums Home Owners Association	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	20-4939866..	...5012286	.....	.....	828 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4890759	.....	.....	840 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4590611	.....	.....	845 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4590787	.....	.....	850 Goodale Blvd., LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4903921	.....	.....	860 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		20-4939866..	...4903912			880 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	

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NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	20-4939866..	4869438	.....	.....	895 W. Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	.....	.....	.....	950 Dorchester Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	5092943	.....	.....	960 Bobcat Avenue, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	4810029	.....	.....	975 Rail Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	5082001	.....	.....	995 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1680808..	4594833	.....	.....	AD Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...60.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	31-1580283..	4590992	.....	.....	ADTV, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	52-2227314..	4287247	.....	.....	AGMC Reinsurance, Ltd.....	TCA.....	IA.....	Nationwide Advantage Mortgage Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	42-1011300..	4287229	.....	.....	ALLIED General Agency Company.....	IA.....	IA.....	AMCO Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	42-0958655..	1677548	.....	.....	ALLIED Group, Inc.....	IA.....	IA.....	Allied Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	46-4628790..	4613462	.....	.....	Allied Holdings (Delaware), Inc.....	DE.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...Y.....	.....
0140	Nationwide.....	10127...	27-0114983..	4288169	.....	.....	ALLIED Insurance Company of America.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	42579...	42-1201931..	4287144	.....	.....	ALLIED Property and Casualty Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	42-1527863..	4287238	.....	.....	ALLIED Texas Agency, Inc.....	TX.....	IA.....	AMCO Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	19100...	42-6054959..	4287153	.....	.....	AMCO Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	59-1031596..	4288011	.....	.....	American Marine Underwriters, Inc.....	FL.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	81-4532504..	5082029	.....	.....	American Tax Credit Fund 2017-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	82-2001573..	.....	.....	.....	American Tax Credit Fund 2017-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	4591177	.....	.....	Arena District CA I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
.....	.....	.....	n/a.....	n/a.....	.....	.....	Arena District Garage Condominium Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
.....	.....	.....	90-0280710..	n/a.....	.....	.....	Arena District Owners Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
.....	.....	.....	n/a.....	n/a.....	.....	.....	Arena District Swim Club Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....	.....	31-1486309..	5012277	.....	.....	Ballantrae Woods, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	26-4083207..	4869447	.....	.....	Berkshire Crossing Development, LLC.....	DE.....	NIA.....	NorthStar Commercial Development, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1184438..	4594842	.....	.....	Boulevard Inn Limited Liability Company.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...94.800	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	31-1555487..	4593658	.....	.....	Broad Street Retail, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...60.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-3624379..	4595531	.....	.....	Brooke School Investment Fund, LLC.....	DE.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	2.....
0140	Nationwide.....	.....	26-0899413..	3730540	.....	.....	CHP New Markets Investment Fund, LLC.....	OH.....	OTH.....	Nationwide Mutual Insurance Company.....	Limited partner /no control	...50.000	other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....	.....	20-1618232..	4595241	.....	.....	CNRI-Cannonsport Condominium, LLC.....	OH.....	NIA.....	CNRI-Cannonsport, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-1618232..	4595045	.....	.....	CNRI- Cannonsport, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
.....	.....	.....	n/a.....	n/a.....	.....	.....	Co-Investment Fund, LLC.....	DE.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....	.....	31-1579973..	2998688	.....	.....	COLHOC Limited Partnership.....	OH.....	NIA.....	NRI Arena, LLC.....	ownership.....	...30.760	Other non-Nationwide.....	...N.....	1.....
0140	Nationwide.....	29262...	74-1061659..	4288057	.....	.....	Colonial County Mutual Insurance Company.....	TX.....	IA.....	Other non-Nationwide.....	contract.....	.....	Other non-Nationwide.....	...N.....	2.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide	18961	45-4901238..	n/a			Columbus Arena Management, LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		68-0066866..	4288178			Crestbrook Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309..	4590255			Crewville, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42587	42-1207150..	4287162			Depositors Insurance Company	IA	IA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
			46-4104813..	n/a			Discover Affordable Housing Investment Fund I LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		33-0096671..	4287694			DVM Insurance Agency	CA	NIA	Veterinary Pet Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	15821	47-4523959..	4890825			Eagle Captive Reinsurance, LLC	OH	IA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-1945276..	4590590			East of Madison, LLC	DE	NIA	120 Acre Partners, Ltd	ownership	24.910	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-1945276..	4590590			East of Madison, LLC	DE	NIA	ND La Quinta Partners, LLC	ownership	75.090	Nationwide Mutual Insurance Company	N	1
			30-0951639..	n/a			ERN-4 Property Owners Association, Inc	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	13838	42-0618271..	4569372			Farmland Mutual Insurance Company	IA	OTH	Other non-Nationwide	debt		Other non-Nationwide	N	2
0140	Nationwide	22209	75-6013587..	4287676			Freedom Specialty Insurance Company	OH	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
			46-4736379..	n/a			GPN-1 Property Owners Association, Inc	OH	OTH	Other non-Nationwide	n/a		other non-Nationwide	N	2
0140	Nationwide		20-4939866..	4590808			Grandview Yard Hotel Holdings, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866..	4590826			Grandview Yard Hotel, LLC	OH	NIA	Grandview Yard Hotel Holdings, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866..	5036200			GVY Residential, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		51-0241172..	3582909			Harleysville Group Inc	DE	NIA	Allied Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	23582	41-0417250..	4442260			Harleysville Insurance Company	PA	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42900	23-2253669..	4442158			Harleysville Insurance Company of New Jersey	NJ	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10674	23-2864924..	4442242			Harleysville Insurance Company of New York	PA	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	14516	38-3198542..	4442251			Harleysville Lake States Insurance Company	MI	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	64327	23-1580983..	4440659			Harleysville Life Insurance Company	PA	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	35696	23-2384978..	4442288			Harleysville Preferred Insurance Company	PA	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	26182	04-1989660..	4442372			Harleysville Worcester Insurance Company	PA	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		32-0051216..	4596903			Hideaway Properties Corporation	CA	OTH	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-0871532..	4288020			Insurance Intermediaries, Inc	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-3289512..	3848436			Jefferson National Financial Corp	DE	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide	64017	75-0300900..	3332887			Jefferson National Life Insurance Company	TX	IA	Jefferson National Financial Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	15727	47-1180302..	5111899			Jefferson National Life Insurance Company of New York	NY	IA	Jefferson National Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		61-1340595..	5113503			Jefferson National Securities Corporation	DE	NIA	Jefferson National Financial Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309..	4097802			Jerome Village Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
			46-2974590..	n/a			Jerome Village Master Property Owners Association, Inc	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		20-8945345..	5111938			JNF Advisors, Inc	DE	NIA	Jefferson National Financial Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			46-2956640	n/a			Jerome Village Residential Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1486309	4590312			JV Developers, LLC	OH	OTH	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		74-1395229	4613350			Lone Star General Agency, Inc	TX	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	11991	38-0865250	4288187			National Casualty Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		AC000920	4614900			National Casualty Company of America, Ltd	GBR	IA	National Casualty Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-1154244	2889795			Nationwide Advantage Mortgage Company	IA	NIA	AMCO Insurance Company	ownership	87.300	Nationwide Mutual Insurance Company	Y	1
										ALLIED Property & Casualty Insurance Company					
0140	Nationwide		42-1154244	2889795			Nationwide Advantage Mortgage Company	IA	NIA		ownership	8.470	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		42-1154244	2889795			Nationwide Advantage Mortgage Company	IA	NIA	Depositors Insurance Company	ownership	4.230	Nationwide Mutual Insurance Company	Y	1
							Nationwide Affinity Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	28223	42-1015537	4288208			Nationwide Agribusiness Insurance Company	IA	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1578869	4288075			Nationwide Arena, LLC	OH	NIA	NRI Arena, LLC	ownership	90.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-8670712	4288114			Nationwide Asset Management, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10723	95-0639970	4288217			Nationwide Assurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1592130	2729677			Nationwide Bank	OH	OTH	Nationwide Financial Services, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		31-1036287	4288123			Nationwide Cash Management Company	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-4416546	3828081			Nationwide Corporation	OH	NIA	Nationwide Mutual Insurance Company	ownership	95.200	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		31-4416546	3828081			Nationwide Corporation	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	4.800	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		04-3679407	4286839			Nationwide Emerging Managers, LLC	DE	NIA	NWD Investment Management, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
							Nationwide Exclusive Agent Risk Purchasing Group, LLC	OH	NIA	Insurance Intermediaries, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1667326	4286932			Nationwide Financial Assignment Company	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		23-2412039	4287087			Nationwide Financial General Agency, Inc	PA	NIA	NFS Distributors, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-6554353	4286978			Nationwide Financial Services Capital Trust	DE	NIA	Nationwide Financial Services, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486870	3828063			Nationwide Financial Services, Inc	DE	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		52-6969857	4286996			Nationwide Fund Advisors	DE	NIA	Nationwide Financial Services, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1748721	4287050			Nationwide Fund Distributors LLC	DE	NIA	NFS Distributors, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0900518	4287041			Nationwide Fund Management LLC	DE	NIA	NFS Distributors, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	23760	31-4425763	4287957			Nationwide General Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1570938	4286398			Nationwide Global Holdings, Inc	OH	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		04-3732385	4286857			Nationwide Global Ventures, Inc	DE	NIA	NWD Asset Management Holdings, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10070	31-1399201	2839398			Nationwide Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	25453	95-2130882	4287180			Nationwide Insurance Company of America	OH	IA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10948	31-1613686	4287966			Nationwide Insurance Company of Florida	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	41-2206199..	4286950	.....	.....	Nationwide Investment Advisors, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	73-0988442..	4286923	.....	.....	Nationwide Investment Services Corporation....	OK.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	Y.....	.....
0140	Nationwide.....	92657...	31-1000740..	2995098	.....	.....	Nationwide Life and Annuity Insurance Company	OH.....	RE.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	66869...	31-4156830..	2819288	.....	.....	Nationwide Life Insurance Company.....	OH.....	UDP.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	13-4212969..	4596127	.....	.....	Nationwide Life Tax Credit Partners 2002-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	01-0749754..	4595960	.....	.....	Nationwide Life Tax Credit Partners 2002-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	54-2113175..	4596127	.....	.....	Nationwide Life Tax Credit Partners 2003-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	58-2672725..	4596163	.....	.....	Nationwide Life Tax Credit Partners 2003-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-0382144..	4596707	.....	.....	Nationwide Life Tax Credit Partners 2004-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-0745944..	4596211	.....	.....	Nationwide Life Tax Credit Partners 2004-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-0745965..	4596239	.....	.....	Nationwide Life Tax Credit Partners 2004-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-1128408..	4596332	.....	.....	Nationwide Life Tax Credit Partners 2004-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-1128472..	4596350	.....	.....	Nationwide Life Tax Credit Partners 2004-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-1918935..	3318117	.....	.....	Nationwide Life Tax Credit Partners 2004-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-2303694..	4596369	.....	.....	Nationwide Life Tax Credit Partners 2005-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-2303602..	4596378	.....	.....	Nationwide Life Tax Credit Partners 2005-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-2450960..	4596387	.....	.....	Nationwide Life Tax Credit Partners 2005-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-2451052..	4596396	.....	.....	Nationwide Life Tax Credit Partners 2005-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-2774223..	4596408	.....	.....	Nationwide Life Tax Credit Partners 2005-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		21-1288836..	4596426			Nationwide Life Tax Credit Partners 2007-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		26-3427373..	4596435			Nationwide Life Tax Credit Partners 2009-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-3427435..	4596444			Nationwide Life Tax Credit Partners 2009-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-3427479..	4596499			Nationwide Life Tax Credit Partners 2009-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-3427525..	4596510			Nationwide Life Tax Credit Partners 2009-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-4737055..	4596529			Nationwide Life Tax Credit Partners 2009-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		26-4737157..	4596547			Nationwide Life Tax Credit Partners 2009-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		27-1362364..	4596622			Nationwide Life Tax Credit Partners 2009-I, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		45-0469525..	3779811			Nationwide Life Tax Credit Partners No. 1, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	42110..	75-1780981..	4287984			Nationwide Lloyds.....	TX.....	IA.....	n/a.....	contract.....		Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		42-1373380..	4287210			Nationwide Member Solutions Agency Inc.....	IA.....	NIA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	31-41771..	75-3191025..	4597094			Nationwide Mutual Capital I, LLC.....	DE.....	NIA.....	Nationwide Mutual Capital, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	31-41771..	75-3191025..	4595269			Nationwide Mutual Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	23779..	82-0549218..	3828090			Nationwide Mutual Fire Insurance Company.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	23787..	31-4177100..	3828072			Nationwide Mutual Insurance Company.....	OH.....	UIP.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		34-2012765..	4288084			Nationwide Private Equity Fund, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	37877..	31-0970750..	4287993			Nationwide Property and Casualty Insurance Company	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	4288105			Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...96.800	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1486309..	4288105			Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Indemnity Company.....	ownership.....	...3.200	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1486309..	4590264			Nationwide Realty Management, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		n/a.....	4288066			Nationwide Realty Services, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		73-0948330..	4287096			Nationwide Retirement Solutions, Inc.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		36-2434406..	4287078			Nationwide Securities, LLC.....	OH.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-4177100..	4288093			Nationwide Services Company, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		27-0743545..	4564041			Nationwide Tax Credit Partners 2009-G, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		27-0768791..	4596891			Nationwide Tax Credit Partners 2009-H, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		46-1952215..	4596556			Nationwide Tax Credit Partners 2013-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		46-1971926..	4596592			Nationwide Tax Credit Partners 2013-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-5976272..	4595410			Nationwide Ventures, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	11-3651828..	4588168	.....	.....	ND La Quinta Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	95.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-0585594..	4286866	.....	.....	Newhouse Capital Partners II, LLC.....	DE.....	NIA.....	Nationwide Global Ventures, Inc.....	ownership.....	99.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	13-4110716..	4286679	.....	.....	Newhouse Capital Partners, LLC.....	DE.....	NIA.....	NWD Investment Management, Inc.....	ownership.....	19.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	13-4110716..	4286679	.....	.....	Newhouse Capital Partners, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	70.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	13-4110716..	4286679	.....	.....	Newhouse Capital Partners, LLC.....	DE.....	NIA.....	Nationwide Mutual Fire Insurance Company..	ownership.....	10.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1630871..	4287032	.....	.....	NFS Distributors, Inc.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	14-1892640..	4596677	.....	.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	49.990	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	14-1892640..	4596677	.....	.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Assurance Company	ownership.....	25.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	14-1892640..	4596677	.....	.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	25.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	46-3762545..	4750442	.....	.....	NNOV8, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	4590817	.....	.....	North of Third, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	26-4083207..	4590385	.....	.....	Northstar Commercial Development, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
.....	.....	.....	61-1753500..	n/a.....	.....	.....	Northstar Master Property Owners Association, Inc.	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	26-4083354..	4594909	.....	.....	Northstar Residential Development, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1486309..	4594794	.....	.....	NRI Arena, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	4594815	.....	.....	NRI Brooksedg, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	4595027	.....	.....	NRI Builders, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	4590246	.....	.....	NRI Communities/Harris Blvd., LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	4590282	.....	.....	NRI Cramer Creek, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	4590460	.....	.....	NRI Equity Land Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	26-0212217..	4590394	.....	.....	NRI Equity Tampa, LLC.....	OH.....	OTH.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	31-1486309..	4590376	.....	.....	NRI Maxtown, LLC.....	OH.....	OTH.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	30-4939866..	4590406	.....	.....	NRI Office Ventures, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	4596912	.....	.....	NRI Telecom, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	4590349	.....	.....	NRI-Rivulon, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	26-4083354..	4869456	.....	.....	NS Developers, LLC.....	OH.....	NIA.....	Northstar Residential Development, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	45-3123274..	4595438	.....	.....	NTCIF-2011 Georgia State Investor, LLC.....	OH.....	NIA.....	Nationwide Property and Casualty Company..	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	90-0729552..	4596695	.....	.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	90-0729552..	4596695	.....	.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company..	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	27-4700627..	4596716	.....	.....	NTCP 2011-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	46-0741029..	4464703	.....	.....	NTCP 2012-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	46-3309896..	4586164	.....	.....	NTCP 2013-C, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	46-4111078..	4596743	.....	.....	NTCP 2014-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	47-1404116..	4802734	.....	.....	NTCP 2014-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		47-1413242..	4809948			NTCP 2014-C, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	47-3909345..	4869483	.....	.....	NTCP 2015-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	47-4148470..	4890807	.....	.....	NTCP 2015-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
			81-3836925..	5048678			NTCP 2016-A, LLC.....	OH.....	OTH.....	Other non-Nationwide.....	other.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	82--2015065.				NTCP 2017-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	81-0936428..	4966663			NW Private Debt, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	26-1903919..	5012295			NW REI, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	81-2326191..	5011609			NW-442 Ocean, LLC.....	OH.....	NIA.....	NW REI (NLIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	46-3654078..	4593621			NW-Amesbury, LLC.....	OH.....	NIA.....	NW-REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	81-1263284..	4960979			NW-Amesbury II, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	81-1246932..	4958855			NW-Baseline, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	81-1869861..	4984911			NW-Beech, LLC.....	OH.....	NIA.....	NW REI, (NMFIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	47-4999493..	4902223			NW-Bellevue, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	81-1211881..	4962151			NW-Castle Rock, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	46-3674167..	4595090			NW-Cedar Springs, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	81-1285433..	4961024			NW-College Park, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	31-1580283..	4591038			NWD 205 Vine, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	31-1580283..	4591261			NWD 225 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	31-1580283..	4591056			NWD 230 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	31-1580283..	4590545			NWD 240 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	31-1580283..	4590273			NWD 250 Brodbelt, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	31-1580283..	4981134			NWD 250 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	31-1580283..	4590554			NWD 265 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	31-1580283..	4590518			NWD 275 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	31-1580283..	4590509			NWD 300 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	31-1580283..	4590572			NWD 300 Spring, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	31-1580283..	4590527			NWD 355 McConnell, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	31-1580283..	4590581			NWD 425 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	31-1580283..	4590536			NWD 500 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	31-1580283..	4591298			NWD Arena Crossing, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	31-1580283..	4591083			NWD Arena District I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	31-1580283..	4591300			NWD Arena District II, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	31-1580283..	4591113			NWD Arena District MM, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	31-1580283..	4591319			NWD Arena District PW, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	31-1580283..	4591131			NWD Arena District V, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	.....	04-3679396..	4286848			NWD Asset Management Holdings, Inc.....	DE.....	NIA.....	NWD Investment Management, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	4591328			NWD Athletic Club, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	30-0876022..	4810010	.....	.....	NWD Franklinton, LLC.....	DE.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1636299..	4286594	.....	.....	NWD Investment Management, Inc.....	DE.....	NIA.....	Nationwide Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	4587965	.....	.....	NWD Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	47-4036460..	4869492	.....	.....	NW-Deerfield, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...74.030	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	47-4036460..	4869492	.....	.....	NW-Deerfield, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company.....	ownership.....	...24.970	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	81-2327221..	5013443	.....	.....	NW-Deerfield II, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-4401901..	5082010	.....	.....	NW-Grapevine Bluffs, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-4330384..	4750443	.....	.....	NW-Hudnall, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-1881115..	.....	.....	.....	NW-Ironhorse, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	47-2482818..	4810122	.....	.....	NW-Jasper WAG, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	47-1497429..	4809957	.....	.....	NW-Jefferson, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1232565..	4961042	.....	.....	NW-Lenexa, LLC.....	OH.....	NIA.....	NW REI (NLAIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1671648..	4981116	.....	.....	NW-Lenexa II, LLC.....	OH.....	NIA.....	NW REI (NLAIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-5146596..	5092961	.....	.....	NW-Logan, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-5146266..	5092989	.....	.....	NW-Millenia, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-2457568..	4591467	.....	.....	NW-Montrose, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-3888719..	4593603	.....	.....	NW-Park 288, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	47-1740812..	4809966	.....	.....	NW-Peachtree, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-2469044..	4591494	.....	.....	NW-Portales, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	47-2449044..	4810113	.....	.....	NW-Promenade at Madison, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1603024..	4981086	.....	.....	NW REI (NLAIC), LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1619428..	4981107	.....	.....	NW REI (NLIC), LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1861190..	4984902	.....	.....	NW REI (NMFIC), LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-1100378..	4591524	.....	.....	NW-Triangle, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-5764783..	4809939	.....	.....	NW-Tyson, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-0947092..	4590479	.....	.....	OCH Company, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-0947092..	4590442	.....	.....	Ohio Center Hotel Company Limited.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...55.250	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-0947092..	4590442	.....	.....	Ohio Center Hotel Company Limited.....	OH.....	NIA.....	OCH Company, LLC.....	ownership.....	...1.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	26-0263012..	n/a.....	.....	.....	Old Track Street Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	13999..	27-1712056..	4286914	.....	.....	Olentangy Reinsurance, LLC.....	VT.....	IA.....	Nationwide Life and Annuity Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	47-1923444..	4809975	.....	.....	On Your Side Nationwide Insurance Agency, Inc.....	OH.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	n/a.....	4596462	.....	.....	OYS Fund LLC.....	DE.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	n/a.....	4596480	.....	.....	Park 288 Industrial, LLC.....	TX.....	NIA.....	Nationwide Mutual Insurance Company.....	Investor member / no control	...95.000	other non-Nationwide.....	N.....	1.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			n/a.....	n/a.....			Parks Edge Condominium Home Owners Association	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		31-1486309..	4590358			Perimeter A, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-1169305..	4564032			Polyphony Fund LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		39-1907217..	4287201			Premier Agency, Inc.....	IA.....	NIA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		75-2938844..	4287005			Registered Investment Advisors Services, Inc.....	TX.....	NIA.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		82-0549218..	4288244			Retention Alternatives Ltd.....	BMU.....	IA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-2726014..	4595278			Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....		Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		20-2726014..	4595278			Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Mutual Fire Insurance Company...	ownership.....		Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		20-2726014..	4595278			Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Life Insurance Company.....	ownership.....		Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		22-3655264..	4286530			Riverview International Group, Inc.....	DE.....	NIA.....	NWD Investment Management, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		26-0384865..	4595287			Riverview Multi Series Fund, LL - Class Event..	DE.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		20-8027258..	4595335			Riverview Multi Series Fund, LL - Class N.....	DE.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	15580.....	31-1117969..	4288002			Scottsdale Indemnity Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	41297.....	31-1024978..	3091988			Scottsdale Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	10672.....	86-0835870..	4287649			Scottsdale Surplus Lines Insurance Company...	AZ.....	IA.....	Scottsdale Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		91-2158214..	n/a.....			The Hideaway Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		86-1094799..	n/a.....			The Hideaway Owners Association.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		20-3541511..	n/a.....			The Madison Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		20-3541507..	n/a.....			The Madison Club Owners Association.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		31-1610040..	2989882			The Waterfront Partners, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		52-2031677..	4287751			THI Holdings (Delaware), Inc.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	Y.....	
0140	Nationwide.....		74-2825853..	4287863			Titan Auto Insurance of New Mexico, Inc.....	NM.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	13242.....	74-2286759..	4287797			Titan Indemnity Company.....	TX.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	36269.....	86-0619597..	4287845			Titan Insurance Company.....	MI.....	IA.....	Titan Indemnity Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		75-1284530..	4287890			Titan Insurance Services, Inc.....	TX.....	NIA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-1456923..	4975937			US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	23.330	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		81-1456923..	4975937			US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	13.330	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		81-1456923..	4975937			US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	6.660	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		81-1456923..	4975937			US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	6.660	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		33-0160222..	4653196			V.P.I. Services, Inc.....	CA.....	NIA.....	Veterinary Pet Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	42285.....	95-3750113..	4287685			Veterinary Pet Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	10644...	34-1785903..	4287911	.....	.....	Victoria Automobile Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company..	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42889...	34-1394913..	4287827	.....	.....	Victoria Fire & Casualty Company.....	OH.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10778...	34-1842604..	4287920	.....	.....	Victoria National Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company..	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10105...	34-1777972..	4287939	.....	.....	Victoria Select Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company..	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10777...	34-1842602..	4287948	.....	.....	Victoria Specialty Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company..	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	5080696	.....	.....	Wellington Park, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	37150...	86-0561941..	4287667	.....	.....	Western Heritage Insurance Company.....	AZ.....	IA.....	Scottsdale Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	n/a.....	4613341	.....	.....	Westport Capital Partners II.....	CT.....	OTH.....	Nationwide Mutual Insurance Company Nationwide Defined Benefit Master Trust	Investor member / no control	71.000	other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	n/a.....	4613323	.....	.....	Zais Zephyr A4, LLC.....	DE.....	OTH.....	Nationwide Life Insurance Company.....	limited member / no control	60.000	other non-Nationwide.....	N.....	2.....

Q13.10

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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

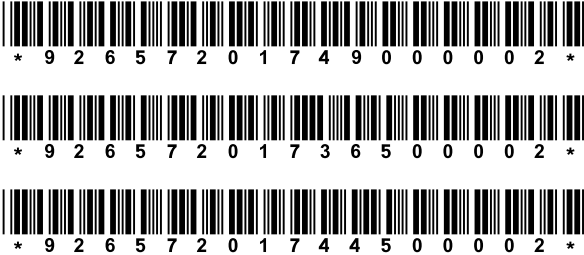
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing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

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

Explanations:

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

Bar Code:



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

NONE

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	2,340,390,164	1,409,740,972
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	343,327,000	998,798,662
2.2 Additional investment made after acquisition.....	8,883,836	19,985,990
3. Capitalized deferred interest and other.....	521,502	728,543
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....	31,335,689	88,864,003
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).....	2,661,786,814	2,340,390,164
12. Total valuation allowance.....	(11,438,270)	(8,891,781)
13. Subtotal (Line 11 plus Line 12).....	2,650,348,544	2,331,498,383
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	2,650,348,544	2,331,498,383

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	129,792,798	70,470,006
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	6,970,473	44,834,576
2.2 Additional investment made after acquisition.....	19,517,808	13,991,458
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	2,130,481	2,561,460
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....	11,416,866	424,702
8. Deduct amortization of premium and depreciation.....		1,640,000
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).....	146,994,694	129,792,798
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	146,994,694	129,792,798

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	9,503,445,600	7,218,519,626
2. Cost of bonds and stocks acquired.....	2,073,127,590	2,877,380,553
3. Accrual of discount.....	3,166,062	14,114,290
4. Unrealized valuation increase (decrease).....	1,684,160	(1,695,130)
5. Total gain (loss) on disposals.....	(4,883,294)	(14,777,509)
6. Deduct consideration for bonds and stocks disposed of.....	300,041,234	539,910,646
7. Deduct amortization of premium.....	10,576,022	20,758,895
8. Total foreign exchange change in book/adjusted carrying value.....	19,317,190	(23,307,456)
9. Deduct current year's other-than-temporary impairment recognized.....	470,996	6,119,233
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	11,284,769,056	9,503,445,600
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	11,284,769,056	9,503,445,600

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	4,877,379,960	549,522,321	92,734,642	64,938,776	4,877,379,960	5,399,106,415		4,548,197,238
2. NAIC 2 (a).....	4,848,425,351	430,107,669	73,531,599	(43,602,690)	4,848,425,351	5,161,398,731		4,315,947,032
3. NAIC 3 (a).....	502,490,629	111,965,062	19,260,018	(18,205,692)	502,490,629	576,989,981		496,539,023
4. NAIC 4 (a).....	127,519,802	2,249,375	13,749,217	7,293,561	127,519,802	123,313,521		123,818,036
5. NAIC 5 (a).....	17,829,704		404,866	(2,504,105)	17,829,704	14,920,733		18,126,704
6. NAIC 6 (a).....	793,784		35,264	5,055,144	793,784	5,813,664		817,564
7. Total Bonds.....	10,374,439,230	1,093,844,427	199,715,606	12,974,994	10,374,439,230	11,281,543,045	0	9,503,445,597
PREFERRED STOCK								
8. NAIC 1.....						0		
9. NAIC 2.....						0		
10. NAIC 3.....						0		
11. NAIC 4.....						0		
12. NAIC 5.....						0		
13. NAIC 6.....						0		
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	10,374,439,230	1,093,844,427	199,715,606	12,974,994	10,374,439,230	11,281,543,045	0	9,503,445,597

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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	677,137,075	XXX.....	677,137,075	447,989	.....

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	388,123,241	229,045,226
2. Cost of short-term investments acquired.....	5,551,803,201	6,801,160,171
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	5,262,789,367	6,642,082,156
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).....	677,137,075	388,123,241
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	677,137,075	388,123,241

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
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).....	324,610,842
2.	Cost paid/(consideration received) on additions.....	112,934,725
3.	Unrealized valuation increase/(decrease).....	9,666,439
4.	Total gain (loss) on termination recognized.....	16,084,632
5.	Considerations received/(paid) on terminations.....	30,062,636
6.	Amortization.....	
7.	Adjustment to the book/adjusted carrying value of hedge item.....	
8.	Total foreign exchange change in book/adjusted carrying value.....	(20,921,225)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	412,312,777
10.	Deduct nonadmitted assets.....	
11.	Statement value at end of current period (Line 9 minus Line 10).....	412,312,777

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	17,991,000
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	1,013,860
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	
3.12	Section 1, Column 15, prior year.....	0
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	(2,078,490)
3.14	Section 1, Column 18, prior year.....	(97,780) (1,980,710) (1,980,710)
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	
3.22	Section 1, Column 17, prior year.....	0
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	(2,078,491)
3.24	Section 1, Column 19, prior year.....	(97,780) (1,980,710) (1,980,710)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	0
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	19,004,860
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	19,004,860

SCHEDULE DB - PART C - SECTION 1

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

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

NONE

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

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

NONE

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	412,312,777
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	19,004,860
3.	Total (Line 1 plus Line 2).....	431,317,637
4.	Part D, Section 1, Column 5.....	436,469,302
5.	Part D, Section 1, Column 6.....	(5,151,665)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	409,772,573
8.	Part B, Section 1, Column 13.....	240,345
9.	Total (Line 7 plus Line 8).....	410,012,918
10.	Part D, Section 1, Column 8.....	414,575,478
11.	Part D, Section 1, Column 9.....	(4,562,560)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	7,436,237
14.	Part B, Section 1, Column 20.....	19,004,860
15.	Part D, Section 1, Column 11.....	26,441,097
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
2. Cost of cash equivalents acquired.....	52,000,000	45,000,000
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	52,000,000	45,000,000
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

SCHEDULE A - PART 2

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

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

NONE

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SCHEDULE A - PART 3

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

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

NONE

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1102634.....	WALKER.....	MI.....		04/05/2017	3.860	20,875,000	.....	.....30,440,000
00-1102660.....	WILDOMAR.....	CA.....		05/23/2017	3.980	12,350,000	.....	.....18,703,000
00-1102685.....	SAN DIEGO.....	CA.....		05/10/2017	3.800	15,000,000	.....	.....41,430,000
00-1102692.....	GRANDVIEW HEIGHTS.....	OH.....	S.....	02/01/2017	4.740	.....	.....6,000,000	55,490,000
00-1102704.....	SEATTLE.....	WA.....		04/06/2017	5.500	4,750,000	.....	.....18,690,000
00-1102707.....	SEATTLE.....	WA.....		04/11/2017	4.000	10,000,000	.....	.....13,623,810
00-1102712.....	VALENCIA.....	CA.....		05/15/2017	4.070	3,800,000	.....	.....6,226,000
00-1102719.....	AUBURN.....	WA.....		04/13/2017	4.070	10,300,000	.....	.....16,979,000
00-1102720.....	BILLERICA.....	MA.....		05/01/2017	4.220	3,102,000	.....	.....8,470,000
00-1102721.....	BROOKLYN.....	NY.....		06/01/2017	4.240	14,000,000	.....	.....25,505,500
00-1102727.....	CHARLESTON.....	SC.....		05/22/2017	4.180	17,750,000	.....	.....24,356,000
00-1102734.....	WASHINGTON.....	DC.....		05/31/2017	4.170	49,000,000	.....	.....69,920,000
00-1102736.....	LAS VEGAS.....	NV.....		06/05/2017	4.070	8,300,000	.....	.....14,128,840
00-1102747.....	ATHENS.....	GA.....		06/23/2017	4.040	14,750,000	.....	.....21,706,000
00-1102750.....	NAPERVILLE.....	IL.....		06/29/2017	3.740	16,500,000	.....	.....26,150,198
00-1102753.....	ENCINITAS.....	CA.....		06/23/2017	4.340	6,300,000	.....	.....8,791,000
00-1102774.....	VERNON.....	CA.....		06/30/2017	3.730	15,500,000	.....	.....22,844,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	222,277,000	6,000,000	423,453,348
Mortgages in Good Standing - Mezzanine Loans								
99-0000053.....	GREENVILLE.....	NC.....		09/09/2016	11.500	.....	.....2,883,836	36,900,000
99-0000061.....	PHILADELPHIA.....	PA.....		05/15/2017	11.500	0	.....	.....34,115,151
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX.....	XXX.....	0	2,883,836	71,015,151
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	222,277,000	8,883,836	494,468,499
3399999. Total Mortgages.....				XXX.....	XXX.....	222,277,000	8,883,836	494,468,499

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1100394.....	FORT WAYNE.....	IN.....		05/14/2004	04/28/2017	1,111,537	.....	.....	.....	.....	.....0	.....	.....1,087,188	1,087,188	.....	.....	.....0
00-1102374.....	SANTA ROSA.....	CA.....		06/30/2015	06/13/2017	8,997,885	.....	.....	.....	.....	.....0	.....	.....8,939,362	8,939,362	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						10,109,422	0	0	0	0	0	0	10,026,549	10,026,549	0	0	0
Mortgages With Partial Repayments																	
00-1001049.....	WAYNE.....	PA.....		10/24/2002		94,188	.....	.....	.....	.....	.....0	.....	.....25,540	25,540	.....	.....	.....0
00-1001237.....	DALLAS.....	TX.....		11/20/2002		2,879,266	.....	.....	.....	.....	.....0	.....	.....126,140	126,140	.....	.....	.....0
00-1001260.....	PITTSBURGH.....	PA.....		03/05/2003		242,257					0		44,534	44,534			0
00-1001267.....	TROY.....	OH.....		03/07/2003		836,437					0		28,816	28,816			0

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1002012.....	CEDAR GROVE.....	NJ.....	.....	03/04/2003....	.....	1,226,979	.....	.....	.....	.....	0	.....	25,590	25,590	.....	.....	0
00-1100109.....	MILFORD.....	OH.....	.....	09/23/2003....	.....	161,865	.....	.....	.....	.....	0	.....	22,507	22,507	.....	.....	0
00-1100141.....	GRAND RAPIDS.....	MI.....	.....	10/30/2003....	.....	705,371	.....	.....	.....	.....	0	.....	88,551	88,551	.....	.....	0
00-1100202.....	BALDWINSVILLE.....	NY.....	.....	12/10/2003....	.....	385,591	.....	.....	.....	.....	0	.....	44,579	44,579	.....	.....	0
00-1100265.....	ALTAMONTE SPRINGS.....	FL.....	.....	12/18/2003....	.....	786,434	.....	.....	.....	.....	0	.....	28,749	28,749	.....	.....	0
00-1100347.....	VISALIA.....	CA.....	.....	07/14/2004....	.....	480,862	.....	.....	.....	.....	0	.....	42,809	42,809	.....	.....	0
00-1100375.....	ALGONQUIN.....	IL.....	.....	09/15/2004....	.....	495,329	.....	.....	.....	.....	0	.....	42,656	42,656	.....	.....	0
00-1100406.....	EDISON.....	NJ.....	.....	05/18/2004....	.....	2,001,650	.....	.....	.....	.....	0	.....	55,552	55,552	.....	.....	0
00-1100421.....	PORT ORANGE.....	FL.....	.....	09/16/2004....	.....	388,745	.....	.....	.....	.....	0	.....	17,828	17,828	.....	.....	0
00-1100497.....	KENT.....	WA.....	.....	08/23/2004....	.....	519,736	.....	.....	.....	.....	0	.....	44,321	44,321	.....	.....	0
00-1100600.....	FARMERS BRANCH.....	TX.....	.....	12/16/2004....	.....	695,250	.....	.....	.....	.....	0	.....	8,726	8,726	.....	.....	0
00-1100669.....	BATTLE CREEK.....	MI.....	.....	11/29/2004....	.....	650,078	.....	.....	.....	.....	0	.....	52,300	52,300	.....	.....	0
00-1100719.....	FARMERS BRANCH.....	TX.....	.....	12/16/2004....	.....	138,276	.....	.....	.....	.....	0	.....	1,735	1,735	.....	.....	0
00-1100729.....	PHOENIX.....	AZ.....	.....	03/30/2005....	.....	719,267	.....	.....	.....	.....	0	.....	8,366	8,366	.....	.....	0
00-1100844.....	ORLAND PARK.....	IL.....	.....	07/22/2005....	.....	2,508,310	.....	.....	.....	.....	0	.....	60,189	60,189	.....	.....	0
00-1101147.....	SOUTH HAVEN.....	MI.....	.....	04/20/2006....	.....	950,684	.....	.....	.....	.....	0	.....	50,660	50,660	.....	.....	0
00-1101525.....	AUSTIN.....	TX.....	.....	07/18/2007....	.....	2,272,002	.....	.....	.....	.....	0	.....	21,838	21,838	.....	.....	0
00-1101660.....	BUFFALO GROVE.....	IL.....	.....	06/08/2009....	.....	2,035,020	.....	.....	.....	.....	0	.....	25,626	25,626	.....	.....	0
00-1101702.....	CLINTON.....	UT.....	.....	10/08/2010....	.....	3,059,338	.....	.....	.....	.....	0	.....	46,414	46,414	.....	.....	0
00-1101713.....	SAN DIEGO.....	CA.....	.....	10/05/2010....	.....	5,671,055	.....	.....	.....	.....	0	.....	127,925	127,925	.....	.....	0
00-1101715.....	LYNDHURST.....	NJ.....	.....	12/01/2010....	.....	7,965,012	.....	.....	.....	.....	0	.....	41,522	41,522	.....	.....	0
00-1101727.....	WEST BABYLON.....	NY.....	.....	02/15/2011....	.....	779,195	.....	.....	.....	.....	0	.....	8,754	8,754	.....	.....	0
00-1101780.....	MINNEAPOLIS.....	MN.....	.....	09/20/2011....	.....	9,124,767	.....	.....	.....	.....	0	.....	48,674	48,674	.....	.....	0
00-1101800.....	CHICAGO.....	IL.....	.....	11/30/2011....	.....	9,149,824	.....	.....	.....	.....	0	.....	48,602	48,602	.....	.....	0
00-1101813.....	RALEIGH.....	NC.....	.....	03/28/2012....	.....	3,278,651	.....	.....	.....	.....	0	.....	22,899	22,899	.....	.....	0
00-1101817.....	OAKLAND.....	CA.....	.....	06/27/2012....	.....	9,562,065	.....	.....	.....	.....	0	.....	48,242	48,242	.....	.....	0
00-1101864.....	SUNSET VALLEY.....	TX.....	.....	07/17/2012....	.....	8,045,403	.....	.....	.....	.....	0	.....	155,580	155,580	.....	.....	0
00-1101866.....	BUFFALO GROVE.....	IL.....	.....	08/09/2012....	.....	3,782,850	.....	.....	.....	.....	0	.....	43,418	43,418	.....	.....	0
00-1101867.....	BUFFALO GROVE.....	IL.....	.....	08/09/2012....	.....	3,782,850	.....	.....	.....	.....	0	.....	43,418	43,418	.....	.....	0
00-1101897.....	PHOENIX.....	AZ.....	.....	12/21/2012....	.....	3,254,188	.....	.....	.....	.....	0	.....	121,168	121,168	.....	.....	0
00-1101908.....	OCEANSIDE.....	NY.....	.....	11/28/2012....	.....	10,626,929	.....	.....	.....	.....	0	.....	74,218	74,218	.....	.....	0
00-1101911.....	GRAND LEDGE.....	MI.....	.....	12/27/2012....	.....	3,900,660	.....	.....	.....	.....	0	.....	28,264	28,264	.....	.....	0
00-1101919.....	BLOOMINGTON.....	IN.....	.....	12/05/2012....	.....	9,248,084	.....	.....	.....	.....	0	.....	103,458	103,458	.....	.....	0
00-1101927.....	BRICK.....	NJ.....	.....	12/12/2012....	.....	18,503,637	.....	.....	.....	.....	0	.....	104,401	104,401	.....	.....	0
00-1101928.....	ANAHEIM.....	CA.....	.....	12/14/2012....	.....	18,683,901	.....	.....	.....	.....	0	.....	105,729	105,729	.....	.....	0
00-1101979.....	SEATTLE.....	WA.....	.....	08/01/2013....	.....	13,210,975	.....	.....	.....	.....	0	.....	144,743	144,743	.....	.....	0
00-1102007.....	LAKEWOOD.....	OH.....	.....	06/28/2013....	.....	14,749,230	.....	.....	.....	.....	0	.....	180,669	180,669	.....	.....	0
00-1102009.....	AVON.....	OH.....	.....	08/22/2013....	.....	14,912,055	.....	.....	.....	.....	0	.....	89,714	89,714	.....	.....	0
00-1102015.....	BOSTON.....	MA.....	.....	07/30/2013....	.....	12,780,884	.....	.....	.....	.....	0	.....	98,397	98,397	.....	.....	0
00-1102026.....	KNOXVILLE.....	TN.....		10/15/2013....		5,133,631					0		50,264	50,264			0
00-1102029.....	BROKEN ARROW.....	OK.....		10/10/2013....		12,247,125					0		147,494	147,494			0

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102037.....	INDEPENDENCE TWP.....	MI.....	.....	09/05/2013....	.....	9,806,545	.....	.....	.....	.....	0	.....	58,362	58,362	.....	.....	0
00-1102051.....	GAINESVILLE.....	FL.....	.....	11/01/2013....	.....	2,896,661	.....	.....	.....	.....	0	.....	13,211	13,211	.....	.....	0
00-1102054.....	COLUMBUS.....	OH.....	.....	05/14/2014....	.....	12,987,245	.....	.....	.....	.....	0	.....	55,615	55,615	.....	.....	0
00-1102080.....	GAINESVILLE.....	FL.....	.....	12/12/2013....	.....	6,516,784	.....	.....	.....	.....	0	.....	44,805	44,805	.....	.....	0
00-1102081.....	GAINESVILLE.....	FL.....	.....	12/12/2013....	.....	1,303,357	.....	.....	.....	.....	0	.....	8,961	8,961	.....	.....	0
00-1102082.....	TORRANCE.....	CA.....	.....	10/28/2013....	.....	5,117,137	.....	.....	.....	.....	0	.....	35,859	35,859	.....	.....	0
00-1102096.....	BALTIMORE.....	MD.....	.....	11/12/2013....	.....	5,902,001	.....	.....	.....	.....	0	.....	25,464	25,464	.....	.....	0
00-1102099.....	BEAVERTON.....	OR.....	.....	12/10/2013....	.....	9,327,702	.....	.....	.....	.....	0	.....	62,561	62,561	.....	.....	0
00-1102103.....	PHOENIX.....	AZ.....	.....	11/26/2013....	.....	11,000,000	.....	.....	.....	.....	0	.....	47,016	47,016	.....	.....	0
00-1102147.....	WALNUT CREEK.....	CA.....	.....	09/29/2014....	.....	14,953,455	.....	.....	.....	.....	0	.....	70,974	70,974	.....	.....	0
00-1102153.....	SANTA ANA.....	CA.....	.....	05/28/2014....	.....	2,008,441	.....	.....	.....	.....	0	.....	9,803	9,803	.....	.....	0
00-1102157.....	EXTON.....	PA.....	.....	05/07/2015....	.....	12,391,378	.....	.....	.....	.....	0	.....	62,292	62,292	.....	.....	0
00-1102176.....	PORTLAND.....	OR.....	.....	07/01/2014....	.....	13,693,347	.....	.....	.....	.....	0	.....	142,820	142,820	.....	.....	0
00-1102210.....	COLUMBUS.....	OH.....	.....	08/20/2015....	.....	12,447,565	.....	.....	.....	.....	0	.....	53,733	53,733	.....	.....	0
00-1102216.....	BELLEVEUE.....	WA.....	.....	10/16/2014....	.....	10,257,104	.....	.....	.....	.....	0	.....	94,944	94,944	.....	.....	0
00-1102219.....	NASHVILLE.....	TN.....	.....	09/29/2014....	.....	5,376,053	.....	.....	.....	.....	0	.....	33,794	33,794	.....	.....	0
00-1102237.....	SHERIDAN.....	CO.....	.....	10/07/2014....	.....	9,969,902	.....	.....	.....	.....	0	.....	67,314	67,314	.....	.....	0
00-1102245.....	BEAVERTON.....	OR.....	.....	10/16/2014....	.....	4,115,483	.....	.....	.....	.....	0	.....	20,174	20,174	.....	.....	0
00-1102249.....	JERICO.....	NY.....	.....	12/19/2014....	.....	11,576,847	.....	.....	.....	.....	0	.....	58,083	58,083	.....	.....	0
00-1102254.....	LONGMONT.....	CO.....	.....	11/06/2014....	.....	7,599,703	.....	.....	.....	.....	0	.....	52,683	52,683	.....	.....	0
00-1102255.....	ZEELAND.....	MI.....	.....	12/18/2014....	.....	2,767,336	.....	.....	.....	.....	0	.....	39,195	39,195	.....	.....	0
00-1102264.....	CHARLOTTESVILLE.....	VA.....	.....	01/12/2015....	.....	4,125,498	.....	.....	.....	.....	0	.....	39,385	39,385	.....	.....	0
00-1102276.....	STRONGSVILLE.....	OH.....	.....	12/23/2014....	.....	15,418,175	.....	.....	.....	.....	0	.....	147,229	147,229	.....	.....	0
00-1102278.....	DENVER.....	CO.....	.....	01/16/2015....	.....	5,725,668	.....	.....	.....	.....	0	.....	39,265	39,265	.....	.....	0
00-1102280.....	BOULDER.....	CO.....	.....	02/02/2015....	.....	9,082,678	.....	.....	.....	.....	0	.....	62,432	62,432	.....	.....	0
00-1102303.....	HENDERSON.....	NV.....	.....	01/29/2015....	.....	7,928,486	.....	.....	.....	.....	0	.....	38,951	38,951	.....	.....	0
00-1102304.....	ORLANDO.....	FL.....	.....	02/17/2015....	.....	13,975,000	.....	.....	.....	.....	0	.....	63,454	63,454	.....	.....	0
00-1102305.....	SEATTLE.....	WA.....	.....	03/10/2015....	.....	16,947,078	.....	.....	.....	.....	0	.....	164,985	164,985	.....	.....	0
00-1102309.....	JACKSONVILLE.....	FL.....	.....	01/29/2015....	.....	15,212,438	.....	.....	.....	.....	0	.....	76,941	76,941	.....	.....	0
00-1102310.....	JACKSON HEIGHTS.....	NY.....	.....	03/31/2015....	.....	20,121,610	.....	.....	.....	.....	0	.....	137,752	137,752	.....	.....	0
00-1102315.....	ROCKVILLE.....	MD.....	.....	06/01/2015....	.....	5,051,633	.....	.....	.....	.....	0	.....	34,441	34,441	.....	.....	0
00-1102319.....	BIRMINGHAM.....	AL.....	.....	05/07/2015....	.....	13,786,947	.....	.....	.....	.....	0	.....	124,631	124,631	.....	.....	0
00-1102331.....	FREMONT.....	CA.....	.....	10/01/2015....	.....	4,848,294	.....	.....	.....	.....	0	.....	67,104	67,104	.....	.....	0
00-1102333.....	NASHVILLE.....	TN.....	.....	09/04/2015....	.....	13,577,430	.....	.....	.....	.....	0	.....	93,549	93,549	.....	.....	0
00-1102335.....	SCOTTSDALE.....	AZ.....	.....	03/31/2015....	.....	6,773,458	.....	.....	.....	.....	0	.....	35,442	35,442	.....	.....	0
00-1102350.....	MELVILLE.....	NY.....	.....	04/29/2015....	.....	17,447,402	.....	.....	.....	.....	0	.....	90,872	90,872	.....	.....	0
00-1102354.....	SAN ANTONIO.....	TX.....	.....	05/18/2015....	.....	8,088,177	.....	.....	.....	.....	0	.....	54,218	54,218	.....	.....	0
00-1102356.....	SAN JUAN CAPISTRANO.....	CA.....	.....	04/16/2015....	.....	11,355,995	.....	.....	.....	.....	0	.....	106,456	106,456	.....	.....	0
00-1102365.....	STRONGSVILLE.....	OH.....	.....	05/14/2015....	.....	18,282,928	.....	.....	.....	.....	0	.....	119,703	119,703	.....	.....	0
00-1102366.....	WLMINGTON.....	NC.....	.....	06/18/2015....	.....	7,788,889	.....	.....	.....	.....	0	.....	38,780	38,780	.....	.....	0
00-1102368.....	TORRANCE.....	CA.....	.....	10/23/2015....	.....	8,785,741	.....	.....	.....	.....	0	.....	51,551	51,551	.....	.....	0
00-1102370.....	CHICAGO.....	IL.....	.....	06/10/2015....	.....	12,830,615	.....	.....	.....	.....	0	.....	86,224	86,224	.....	.....	0

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

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

QE02.3

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102371.....	NORTH LAS VEGAS.....	NV.....	.....	05/20/2015....	.....	.....8,740,812	.....	.....	.....	.....	.....0	.....	.....44,950	44,950	.....	.....	.....0
00-1102394.....	ANN ARBOR.....	MI.....	.....	07/31/2015....	.....	.....19,351,128	.....	.....	.....	.....	.....0	.....	.....126,660	126,660	.....	.....	.....0
00-1102399.....	WEST FARGO.....	ND.....	.....	09/11/2015....	.....	.....8,329,571	.....	.....	.....	.....	.....0	.....	.....38,000	38,000	.....	.....	.....0
00-1102402.....	LEHI.....	UT.....	.....	08/17/2015....	.....	.....4,687,308	.....	.....	.....	.....	.....0	.....	.....65,060	65,060	.....	.....	.....0
00-1102412.....	MADISON.....	WI.....	.....	09/29/2015....	.....	.....8,176,976	.....	.....	.....	.....	.....0	.....	.....38,509	38,509	.....	.....	.....0
00-1102413.....	KANSAS CITY.....	KS.....	.....	08/27/2015....	.....	.....7,238,249	.....	.....	.....	.....	.....0	.....	.....33,688	33,688	.....	.....	.....0
00-1102420.....	COLUMBUS.....	OH.....	.....	11/19/2015....	.....	.....7,138,127	.....	.....	.....	.....	.....0	.....	.....29,150	29,150	.....	.....	.....0
00-1102421.....	COLUMBUS.....	OH.....	.....	11/19/2015....	.....	.....1,462,034	.....	.....	.....	.....	.....0	.....	.....9,936	9,936	.....	.....	.....0
00-1102425.....	DALLAS.....	TX.....	.....	04/04/2016....	.....	.....12,500,000	.....	.....	.....	.....	.....0	.....	.....15,698	15,698	.....	.....	.....0
00-1102426.....	DALLAS.....	TX.....	.....	11/25/2015....	.....	.....15,000,000	.....	.....	.....	.....	.....0	.....	.....57,934	57,934	.....	.....	.....0
00-1102427.....	FOLSOM.....	PA.....	.....	10/23/2015....	.....	.....11,892,275	.....	.....	.....	.....	.....0	.....	.....109,330	109,330	.....	.....	.....0
00-1102428.....	COLUMBUS.....	OH.....	..S...	11/05/2015....	.....	.....16,153,023	.....	.....	.....	.....	.....0	.....	.....141,795	141,795	.....	.....	.....0
00-1102434.....	VANCOUVER.....	WA.....	.....	10/13/2015....	.....	.....18,603,823	.....	.....	.....	.....	.....0	.....	.....118,709	118,709	.....	.....	.....0
00-1102435.....	AURORA.....	CO.....	.....	10/09/2015....	.....	.....5,156,369	.....	.....	.....	.....	.....0	.....	.....32,034	32,034	.....	.....	.....0
00-1102440.....	AMERICAN FORK.....	UT.....	.....	10/08/2015....	.....	.....7,950,061	.....	.....	.....	.....	.....0	.....	.....71,759	71,759	.....	.....	.....0
00-1102441.....	SOMERVILLE.....	MA.....	.....	12/18/2015....	.....	.....16,648,921	.....	.....	.....	.....	.....0	.....	.....98,599	98,599	.....	.....	.....0
00-1102442.....	SAN DIEGO.....	CA.....	.....	10/19/2015....	.....	.....3,895,944	.....	.....	.....	.....	.....0	.....	.....24,893	24,893	.....	.....	.....0
00-1102448.....	BELLINGHAM.....	MA.....	.....	10/01/2015....	.....	.....11,939,249	.....	.....	.....	.....	.....0	.....	.....57,934	57,934	.....	.....	.....0
00-1102449.....	SALEM.....	OR.....	.....	03/07/2016....	.....	.....9,091,766	.....	.....	.....	.....	.....0	.....	.....41,736	41,736	.....	.....	.....0
00-1102454.....	GRANDVIEW HEIGHTS.....	OH.....	..S...	12/01/2015....	.....	.....21,800,000	.....	.....	.....	.....	.....0	.....	.....273,566	273,566	.....	.....	.....0
00-1102476.....	BOULDER.....	CO.....	.....	02/08/2016....	.....	.....7,808,963	.....	.....	.....	.....	.....0	.....	.....65,794	65,794	.....	.....	.....0
00-1102479.....	MURRAY.....	UT.....	.....	12/10/2015....	.....	.....5,312,367	.....	.....	.....	.....	.....0	.....	.....31,137	31,137	.....	.....	.....0
00-1102481.....	CABIN JOHN.....	MD.....	.....	02/10/2016....	.....	.....10,000,000	.....	.....	.....	.....	.....0	.....	.....58,043	58,043	.....	.....	.....0
00-1102483.....	SALT LAKE CITY.....	UT.....	.....	01/14/2016....	.....	.....5,156,471	.....	.....	.....	.....	.....0	.....	.....44,510	44,510	.....	.....	.....0
00-1102488.....	MALDEN.....	MA.....	.....	04/01/2016....	.....	.....38,517,439	.....	.....	.....	.....	.....0	.....	.....185,702	185,702	.....	.....	.....0
00-1102489.....	ST CHARLES.....	MO.....	.....	08/17/2016....	.....	.....14,928,478	.....	.....	.....	.....	.....0	.....	.....72,769	72,769	.....	.....	.....0
00-1102490.....	LOUISVILLE.....	KY.....	.....	03/09/2016....	.....	.....17,727,306	.....	.....	.....	.....	.....0	.....	.....105,392	105,392	.....	.....	.....0
00-1102491.....	MERIDIAN.....	ID.....	.....	02/01/2016....	.....	.....11,769,665	.....	.....	.....	.....	.....0	.....	.....71,429	71,429	.....	.....	.....0
00-1102493.....	RANCHO CUCAMONGA.....	CA.....	.....	02/01/2016....	.....	.....6,427,434	.....	.....	.....	.....	.....0	.....	.....53,649	53,649	.....	.....	.....0
00-1102496.....	PHOENIX.....	AZ.....	.....	01/21/2016....	.....	.....5,391,710	.....	.....	.....	.....	.....0	.....	.....33,534	33,534	.....	.....	.....0
00-1102504.....	PORTLAND.....	OR.....	.....	01/20/2016....	.....	.....22,000,000	.....	.....	.....	.....	.....0	.....	.....97,775	97,775	.....	.....	.....0
00-1102511.....	WINSTON-SALEM.....	NC.....	.....	02/01/2016....	.....	.....23,045,078	.....	.....	.....	.....	.....0	.....	.....141,010	141,010	.....	.....	.....0
00-1102513.....	OCEANSIDE.....	CA.....	.....	03/28/2016....	.....	.....3,853,958	.....	.....	.....	.....	.....0	.....	.....17,752	17,752	.....	.....	.....0
00-1102534.....	SAN DIEGO.....	CA.....	.....	04/07/2016....	.....	.....7,000,000	.....	.....	.....	.....	.....0	.....	.....13,873	13,873	.....	.....	.....0
00-1102541.....	GARDEN GROVE.....	CA.....	.....	03/29/2016....	.....	.....8,242,819	.....	.....	.....	.....	.....0	.....	.....53,670	53,670	.....	.....	.....0
00-1102545.....	WESTERVILLE.....	OH.....	.....	03/17/2016....	.....	.....7,317,274	.....	.....	.....	.....	.....0	.....	.....31,966	31,966	.....	.....	.....0
00-1102551.....	BENTONVILLE.....	AR.....	.....	04/21/2016....	.....	.....30,900,074	.....	.....	.....	.....	.....0	.....	.....264,236	264,236	.....	.....	.....0
00-1102553.....	LEXINGTON.....	SC.....	.....	09/01/2016....	.....	.....5,565,680	.....	.....	.....	.....	.....0	.....	.....34,957	34,957	.....	.....	.....0
00-1102557.....	ROWLAND HEIGHTS.....	CA.....	.....	06/30/2016....	.....	.....25,546,895	.....	.....	.....	.....	.....0	.....	.....124,387	124,387	.....	.....	.....0
00-1102559.....	ORANGE.....	CA.....	.....	06/30/2016....	.....	.....2,827,520	.....	.....	.....	.....	.....0	.....	.....13,767	13,767	.....	.....	.....0
00-1102560.....	ANAHEIM.....	CA.....	.....	06/30/2016....	.....	.....5,853,463	.....	.....	.....	.....	.....0	.....	.....28,500	28,500	.....	.....	.....0
00-1102562.....	WESTMINSTER.....	CA.....	.....	06/30/2016....	.....	.....15,179,320	.....	.....	.....	.....	.....0	.....	.....73,907	73,907	.....	.....	.....0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102564.....	COSTA MESA.....	CA.....	.....	06/30/2016....	.....	.....14,732,870	.....	.....	.....	.....	.....0	.....	.....71,734	71,734	.....	.....	.....0
00-1102567.....	LAGUNA HILLS.....	CA.....	.....	06/30/2016....	.....	.....7,837,688	.....	.....	.....	.....	.....0	.....	.....38,161	38,161	.....	.....	.....0
00-1102569.....	SHEPHERDSVILLE.....	KY.....	.....	04/19/2016....	.....	.....12,748,293	.....	.....	.....	.....	.....0	.....	.....110,753	110,753	.....	.....	.....0
00-1102570.....	EVERETT.....	WA.....	.....	05/03/2016....	.....	.....17,790,881	.....	.....	.....	.....	.....0	.....	.....107,261	107,261	.....	.....	.....0
00-1102578.....	LYNDHURST.....	NJ.....	.....	04/25/2016....	.....	.....14,491,538	.....	.....	.....	.....	.....0	.....	.....80,161	80,161	.....	.....	.....0
00-1102599.....	OCONOMOWOC.....	WI.....	.....	06/01/2016....	.....	.....8,418,308	.....	.....	.....	.....	.....0	.....	.....41,732	41,732	.....	.....	.....0
00-1102612.....	EDISON.....	NJ.....	.....	08/04/2016....	.....	.....15,367,611	.....	.....	.....	.....	.....0	.....	.....134,817	134,817	.....	.....	.....0
00-1102614.....	ROGERS.....	AR.....	.....	09/01/2016....	.....	.....24,593,277	.....	.....	.....	.....	.....0	.....	.....210,745	210,745	.....	.....	.....0
00-1102617.....	CONCORD.....	NH.....	.....	06/23/2016....	.....	.....12,503,343	.....	.....	.....	.....	.....0	.....	.....59,250	59,250	.....	.....	.....0
00-1102630.....	EVERETT.....	WA.....	.....	09/15/2016....	.....	.....3,966,311	.....	.....	.....	.....	.....0	.....	.....51,368	51,368	.....	.....	.....0
00-1102634.....	WALKER.....	MI.....	.....	04/05/2017....	.....	.....	.....	.....	.....	.....	.....0	.....	.....85,802	85,802	.....	.....	.....0
00-1102635.....	WESTPORT.....	CT.....	.....	09/26/2016....	.....	.....14,653,258	.....	.....	.....	.....	.....0	.....	.....71,229	71,229	.....	.....	.....0
00-1102636.....	OVIEDO.....	FL.....	.....	08/08/2016....	.....	.....13,513,891	.....	.....	.....	.....	.....0	.....	.....87,605	87,605	.....	.....	.....0
00-1102641.....	SAN ANTONIO.....	TX.....	.....	08/08/2016....	.....	.....9,638,584	.....	.....	.....	.....	.....0	.....	.....62,483	62,483	.....	.....	.....0
00-1102643.....	HILLSBORO.....	OR.....	.....	11/07/2016....	.....	.....11,000,000	.....	.....	.....	.....	.....0	.....	.....70,737	70,737	.....	.....	.....0
00-1102649.....	BEXLEY.....	OH.....	.....	11/23/2016....	.....	.....6,825,000	.....	.....	.....	.....	.....0	.....	.....41,452	41,452	.....	.....	.....0
00-1102653.....	CERRITOS.....	CA.....	.....	09/23/2016....	.....	.....6,956,301	.....	.....	.....	.....	.....0	.....	.....44,349	44,349	.....	.....	.....0
00-1102655.....	MOUNTAIN VIEW.....	CA.....	.....	11/14/2016....	.....	.....18,000,000	.....	.....	.....	.....	.....0	.....	.....85,980	85,980	.....	.....	.....0
00-1102656.....	EL SEGUNDO.....	CA.....	.....	12/15/2016....	.....	.....12,000,000	.....	.....	.....	.....	.....0	.....	.....75,567	75,567	.....	.....	.....0
00-1102660.....	WILDOMAR.....	CA.....	.....	05/23/2017....	.....	.....	.....	.....	.....	.....	.....0	.....	.....24,091	24,091	.....	.....	.....0
00-1102679.....	ANN ARBOR.....	MI.....	.....	12/09/2016....	.....	.....5,000,000	.....	.....	.....	.....	.....0	.....	.....22,372	22,372	.....	.....	.....0
00-1102683.....	CHAPEL HILL.....	NC.....	.....	01/30/2017....	.....	.....	.....	.....	.....	.....	.....0	.....	.....312,939	312,939	.....	.....	.....0
00-1102689.....	MACON.....	GA.....	.....	02/06/2017....	.....	.....	.....	.....	.....	.....	.....0	.....	.....45,999	45,999	.....	.....	.....0
00-1102704.....	SEATTLE.....	WA.....	.....	04/06/2017....	.....	.....	.....	.....	.....	.....	.....0	.....	.....7,724	7,724	.....	.....	.....0
00-1102719.....	AUBURN.....	WA.....	.....	04/13/2017....	.....	.....	.....	.....	.....	.....	.....0	.....	.....41,616	41,616	.....	.....	.....0
00-1102720.....	BILLERICA.....	MA.....	.....	05/01/2017....	.....	.....	.....	.....	.....	.....	.....0	.....	.....5,844	5,844	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						1,357,958,792	0	0	0	0	0	0	10,522,070	10,522,070	0	0	0
0599999. Total Mortgages.....						1,368,068,214	0	0	0	0	0	0	20,548,619	20,548,619	0	0	0

QE02.4

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE...	Ares Private Credit Solutions.....	.....	06/23/2017....	2	568,646	.....	.....	.....4,431,355	0.200
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE...	GSO Capital Partners LP.....	.....	06/03/2016....	2	.....	.....214,043	.....	.....8,328,012	0.150
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE...	Guggenheim PDF 2.0.....	.....	06/03/2016....	2	.....	.....5,117,777	.....	.....981,910	2.000
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA...	Vista Credit Opportunities Managment.....	.....	06/01/2016....	2	.....	.....2,257,952	.....	.....2,338,438	1.000
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE...	Vista Credit Opportunities Management.....	.....	05/10/2017....	2	2,806,860	.....	.....	.....1,600,149	0.420
1399999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							3,375,506	7,589,772	0	17,679,864	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Dyal Capital Partners III.....	New York.....	NY...	NB Dyal Associates III, LP.....	.....	09/30/2016....	3	.....	.....1,101,693	.....	.....4,825,643	0.140
	Fundamental Partners III, L.P.....	Grand Cayman.....	CYM	Fundamental Advisors.....	.....	05/18/2017....	3	2,771,546	.....	.....	.....4,466,881	0.700
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							2,771,546	1,101,693	0	9,292,524	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE...	Crow Holdings Capital Partners, LLC.....	.....	05/01/2015....	.....	.....	.....1,085,532	.....	.....3,117,167	0.670
	DivcoWest Fund V, L.P.....	Dover.....	DE...	DivcoWest Fund V GP, L.P.....	.....	06/23/2017....	.....	.....822,698	.....	.....	.....4,197,074	0.500
	PCCP Equity VII, LP.....	Dover.....	DE...	PCCP, LP.....	.....	05/10/2016....	.....	.....	.....1,423,305	.....	.....3,816,274	1.500
	Walton Street Real Estate Fund VIII, LP.....	Wilmington.....	DE...	Walton Street Capital, LLC.....	.....	05/18/2016....	.....	.....	.....3,760,362	.....	.....11,239,638	1.000
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							822,698	6,269,199	0	22,370,153	XXX.....
4499999.	Subtotal - Unaffiliated.....							6,969,750	14,960,664	0	49,342,541	XXX.....
4699999.	Totals.....							6,969,750	14,960,664	0	49,342,541	XXX.....

Q03

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE.	Distribution.....	06/03/2016	06/12/2017	1,888,703	.....	.....	.....	.....	.....0	.....	.....1,888,703	1,888,703	.....	.....	.....0	.....
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA.	Distribution.....	06/01/2016	05/04/2017	1,919,589	.....	.....	.....	.....	.....0	.....	.....1,919,589	1,919,589	.....	.....	.....0	.....
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE.	Distribution.....	05/10/2017	06/21/2017	1,893,268	.....	.....	.....	.....	.....0	.....	.....1,893,268	1,893,268	.....	.....	.....0	.....
1399999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....						5,701,560	0	0	0	0	0	0	5,701,560	5,701,560	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Fundamental Partners III, L.P.....	Grand Cayman.....	CYM	Distribution.....	05/18/2017	06/23/2017	105,740	.....	.....	.....	.....	.....0	.....	.....105,740	105,740	.....	.....	.....0	.....
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						105,740	0	0	0	0	0	0	105,740	105,740	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	PCCP Equity VII, LP.....	Dover.....	DE.	Distribution.....	05/10/2016	06/29/2017	162,348	.....	.....	.....	.....	.....0	.....	.....162,348	162,348	.....	.....	.....0	.....
	US Regional Logistics Program, L.P.....	Dover.....	DE.	Distribution.....	10/18/2016	05/12/2017	1,400,000	.....	.....	.....	.....	.....0	.....	.....1,400,000	1,400,000	.....	.....	.....0	.....
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....						1,562,348	0	0	0	0	0	0	1,562,348	1,562,348	0	0	0	0
4499999.	Subtotal - Unaffiliated.....						7,369,648	0	0	0	0	0	0	7,369,648	7,369,648	0	0	0	0
4699999.	Totals.....						7,369,648	0	0	0	0	0	0	7,369,648	7,369,648	0	0	0	0

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1		2		3	4	5		6	7	8	9	10
CUSIP Identification		Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Political Subdivisions of States												
544646	ZR	6	Los Angeles CA Uni Sch Dist GO Bld Amer.....		06/08/2017.....	Citigroup.....			11,992,543	8,745,000	265,944	1FE.....
2499999	Total	- Bonds - U.S. Political Subdivisions of States.....							11,992,543	8,745,000	265,944	XXX.....
Bonds - U.S. Special Revenue and Special Assessment												
02765U	CR	3	American Mun Pwr Ohio Inc Rev Bld Amer B.....		04/05/2017.....	Samuel A Ramirez & Co Inc.....			5,385,184	4,480,000	41,429	1FE.....
13077C	TL	8	California St Univ Rev Bld Amer Bd 6.4.....		05/16/2017.....	Citigroup.....			5,778,476	4,400,000	14,265	1FE.....
249218	AK	4	Denver CO Pub Schs Rev Taxable Ser B 7.....		04/04/2017.....	Citigroup.....			6,762,500	5,000,000	109,153	1FE.....
452024	GT	3	Illinois Mun Elec Agy Supp Rev Bld Amer.....		05/02/2017.....	Wells Fargo Securities LLC.....			21,304,740	17,000,000	303,265	1FE.....
463632	4P	1	Irvin Ranch CA Wtr Dist Rev Taxable Ser.....		04/03/2017.....	Citigroup.....			13,212,100	10,000,000	285,114	1FE.....
544435	C3	2	Los Angeles CA Dep of Arpts Bld Amer Bd.....		06/15/2017.....	Citigroup.....			7,041,503	5,345,000	34,204	1FE.....
64971W	6E	5	NY City NY Trans Fin Auth Rev Txbl-Sub-S.....		06/22/2017.....	JP Morgan Securities LLC.....			12,825,000	12,825,000		1FE.....
64971W	6F	2	NY City NY Trans Fin Auth Rev Txbl-Sub-S.....		06/22/2017.....	JP Morgan Securities LLC.....			11,285,000	11,285,000		1FE.....
64986D	EL	5	New York St Envrnmntl Facs Rev Txbl Ref.....		04/06/2017.....	Jefferies & Company Inc.....			6,640,000	6,640,000		1FE.....
64986D	EM	3	New York St Envrnmntl Facs Rev Txbl Ref.....		04/06/2017.....	Jefferies & Company Inc.....			5,595,000	5,595,000		1FE.....
64986D	EN	1	New York St Envrnmntl Facs Rev Txbl Ref.....		04/06/2017.....	Jefferies & Company Inc.....			2,520,000	2,520,000		1FE.....
64990C	ZW	4	New York St Dorm Auth Rev Txbl NY Univ S.....		05/17/2017.....	Wells Fargo Securities LLC.....			1,500,000	1,500,000		1FE.....
677632	G9	6	Ohio St Univ Gen Ropls Rev Txbl Ser A.....		04/19/2017.....	Jefferies & Company Inc.....			6,611,418	6,600,000	106,125	1FE.....
73358W	CW	2	Port Auth NY & NJ Rev Taxable Cons-164th.....		04/03/2017.....	Citigroup.....			3,010,001	2,435,000	59,203	1FE.....
73358W	F8	2	Port Auth NY & NJ Rev Txbl Ref Consol Bo.....		05/03/2017.....	Various.....			34,556,042	34,400,000		1FE.....
73358W	RP	1	Port Auth NY & NJ Rev Transportation 4.....		04/19/2017.....	Wells Fargo Securities LLC.....			1,985,489	1,695,000	19,383	1FE.....
85732P	CE	8	State Pub Sch Bldg Auth PA Rev Const Bds.....		06/28/2017.....	Samuel A Ramirez & Co Inc.....			1,326,996	1,200,000	18,317	1FE.....
914713	P2	2	University NC Chapel Hill Rev Txbl Ref S.....		04/25/2017.....	Citigroup.....			10,152,487	10,195,000	138,502	1FE.....
977100	EL	6	Wisconsin St Gen Fd Rev Txbl-Ref-Ser A.....		06/07/2017.....	Various.....			10,452,719	10,225,000	139,225	1FE.....
977100	GH	3	Wisconsin St Gen Fd Rev Ref Ser C 3.15.....		05/03/2017.....	Wells Fargo Securities LLC.....			23,000,000	23,000,000		1FE.....
3199999	Total	- Bonds - U.S. Special Revenue and Special Assessments.....							190,944,655	176,340,000	1,268,185	XXX.....
Bonds - Industrial and Miscellaneous												
00115A	AE	9	AEP Transmission Co LLC Sr Nt 3.100% 1.....		05/24/2017.....	Tax Free Exchange.....			7,984,972	8,000,000	126,067	1FE.....
00115A	AF	6	AEP Transmission Co LLC Sr Nt 4.000% 1.....		05/24/2017.....	Tax Free Exchange.....			4,229,672	4,300,000	87,433	1FE.....
00122@	AA	9	AES Southland Sr Sec Nt 4.500% 02/29/4.....		06/30/2017.....	MUFg Securities Inc.....			3,065,731	3,065,731		2Z.....
01959L	AB	8	Allina Health System Nt 4.430% 04/15/4.....		04/03/2017.....	JP Morgan Securities LLC.....			1,010,140	1,000,000		1FE.....
032511	BN	6	Anadarko Petroleum Corp Sr Nt 5.550% 0.....		05/23/2017.....	Various.....			12,362,990	11,000,000	103,677	2FE.....
032511	BP	1	Anadarko Petroleum Corp Sr Nt 6.600% 0.....		05/16/2017.....	Various.....			3,708,810	3,000,000	28,600	2FE.....
037833	CR	9	Apple Inc Sr Nt 3.200% 05/11/27.....		05/04/2017.....	JP Morgan Securities LLC.....			10,000,000	10,000,000		1FE.....
049560	AM	7	Atmos Energy Corp Sr Nt 4.125% 10/15/4.....		06/06/2017.....	Various.....			3,125,240	3,000,000	18,333	1FE.....
049560	AN	5	Atmos Energy Corp Sr Nt 3.000% 06/15/2.....		06/05/2017.....	Wells Fargo Securities LLC.....			997,250	1,000,000		1FE.....
124857	AT	0	CBS Corp Sr Nt 3.375% 02/15/28.....		06/27/2017.....	Various.....			23,734,690	24,000,000		2FE.....
1248EP	BT	9	CCO Holdings LLC Sr Nt 5.125% 05/01/27.....		06/29/2017.....	Goldman Sachs & Company.....			7,313,000	7,100,000	148,568	3FE.....
125896	BS	8	CMS Energy Corp Sr Nt 3.450% 08/15/27.....		04/21/2017.....	Bank of America BISD Dealer.....			17,646,650	17,500,000	122,427	2FE.....
14149Y	BJ	6	Cardinal Health Inc Sr Nt 3.410% 06/15.....		06/01/2017.....	Bank of America BISD Dealer.....			16,000,000	16,000,000		2FE.....
14268#	AA	2	Carlsbad Energy Holdings LLC Sr Nt Ser A.....		05/26/2017.....	MUFg Securities Inc.....			11,019,656	11,019,656		2Z.....
150190	AA	4	Cedar Fair/Can/Magnum/MI Sr Nt 5.375%.....		04/10/2017.....	JP Morgan Securities LLC.....			4,719,500	4,700,000		4FE.....
212015	AH	4	Continental Resources Inc Sr Nt 5.000%.....		04/04/2017.....	Goldman Sachs & Company.....			14,511,438	14,350,000	43,375	3FE.....
212015	AL	5	Continental Resources Inc Sr Nt 4.500%.....		04/18/2017.....	Various.....			13,589,063	13,850,000	56,200	3FE.....
22534M	AA	8	Credit Accept Auto Loan Tr LBASS Ser 201.....		05/31/2017.....	Wells Fargo Securities LLC.....			1,178,364	1,172,000	1,576	1FE.....
26443C	AA	1	Duke University Health Sr Nt 3.920% 06.....		06/20/2017.....	JP Morgan Securities LLC.....			13,821,925	13,750,000	6,942	1FE.....
27616#	AA	3	Easterly Government Properties Sr Nt Ser.....		05/25/2017.....	Citigroup.....			50,000,000	50,000,000		2Z.....
29364D	AU	4	Entergy Arkansas Inc 1st Mtg Bd 3.500%.....		05/09/2017.....	JP Morgan Securities LLC.....			10,220,800	10,000,000	43,750	1FE.....

QE04

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
29364W AZ 1	Entergy Louisiana LLC 1st Mtg Bd 3.120%		05/17/2017	MUFg Securities Inc.		1,999,020	2,000,000		1FE
30040W AB 4	Eversource Energy Sr Nt 3.350% 03/15/2		04/04/2017	Bank of America BISD Dealer		12,332,375	12,500,000	25,590	2FE
32007U BV 0	First Data Corp 1st Lien Sr Secd Nt 1		04/26/2017	Tax Free Exchange		264,730	274,868		3FE
404119 BV 0	HCA Inc 1st Lien Nt 5.500% 06/15/47		06/08/2017	Citigroup		2,500,000	2,500,000		3FE
41242* BF 8	Hardwood Funding LLC Sr Sec Nt Ser DD		06/07/2017	Bank of America BISD Dealer		7,000,000	7,000,000		1Z
41242* BG 6	Hardwood Funding LLC Sr Nt Ser EE 3.53		06/07/2017	Bank of America BISD Dealer		6,000,000	6,000,000		1Z
446413 AH 9	Huntington Ingalls Industries Sr Nt 5		04/05/2017	Bank of America BISD Dealer		630,000	600,000	12,083	3FE
449934 AD 0	IMS Health Inc High Yield Corp 5.000%		06/23/2017	Bank of America BISD Dealer		2,075,000	2,000,000	20,278	3FE
458140 AX 8	Intel Corp Sr Nt 3.150% 05/11/27		05/08/2017	JP Morgan Securities LLC		24,917,000	25,000,000		1FE
459506 AE 1	International Flav & Frag Inc Sr Nt 4		05/15/2017	Various		4,024,576	4,000,000		2FE
46647P AF 3	JP Morgan Chase & Co Sr Nt 3.540% 05/0		04/18/2017	JP Morgan Securities LLC		30,000,000	30,000,000		1FE
48305Q AC 7	Kaiser Foundation Hospitals Sr Nt 3.15		04/25/2017	Goldman Sachs & Company		14,945,250	15,000,000		1FE
48305Q AD 5	Kaiser Foundation Hospitals Nt 4.150%		04/25/2017	Goldman Sachs & Company		19,810,200	20,000,000		1FE
513272 AB 0	Lamb Weston HLD Sr Nt 4.875% 11/01/26		05/17/2017	Barclays Capital Inc.		2,214,000	2,160,000	5,669	3FE
53117C AQ 5	Liberty Property LP Sr Nt 4.400% 02/15		06/28/2017	Various		11,681,360	11,000,000	131,267	2FE
53621@ AJ 5	Lion Industrial Properties LP Gld Sr Nt		04/17/2017	Bank of America BISD Dealer		5,750,000	5,750,000		2Z
548661 DP 9	Lowes Cos Inc Sr Nt 3.100% 05/03/27		04/19/2017	Bank of America BISD Dealer		19,969,200	20,000,000		1FE
559080 AG 1	Magellan Midstream Parth Sr Nt 5.150%		04/04/2017	Morgan Stanley & Co LLC		1,864,240	1,750,000	43,060	2FE
565849 AK 2	Marathon Oil Corp Sr Nt 2.800% 11/01/2		05/31/2017	Barclays Capital Inc.		7,826,560	8,000,000	21,156	2FE
565849 AM 8	Marathon Oil Corp Sr Nt 5.200% 06/01/4		06/19/2017	Various		7,970,280	8,000,000	87,967	2FE
615369 AL 9	Moodys Corp Sr Nt 3.250% 01/15/28		06/01/2017	JP Morgan Securities LLC		11,870,160	12,000,000		2FE
62952E AE 7	NYU Hospitals Center Nt 4.368% 07/01/4		06/20/2017	Bank of America BISD Dealer		10,458,480	10,000,000	22,325	1FE
65341K AG 1	Nextgear Floorplan Mast Ow Tr LBASS Ser		05/31/2017	Wells Fargo Securities LLC		3,848,635	3,828,000	5,061	1FE
655044 AH 8	Noble Energy Inc Sr Nt 3.900% 11/15/24		04/20/2017	Various		7,416,433	7,250,000	122,633	2FE
68557N AC 7	Orbital ATK Inc Sr Nt 5.500% 10/01/23		05/24/2017	Citigroup		2,994,600	2,852,000	25,708	3FE
713448 DV 7	Pepsico Inc Sr Nt 4.000% 05/02/47		04/27/2017	JP Morgan Securities LLC		14,437,215	14,500,000		1FE
756109 AS 3	Realty Income Corp Sr Nt 3.000% 01/15/		05/02/2017	Suntrust Robinson Humprey Inc.		6,629,980	7,000,000	64,167	2FE
774341 AK 7	Rockwell Collins Sr Nt 3.500% 03/15/27		04/19/2017	Nomura Securities Intl LLC		10,169,300	10,000,000	13,611	2FE
784710 AA 3	SSM Health Care Sr Nt Ser A 3.823% 06/		04/25/2017	Goldman Sachs & Company		20,041,550	20,000,000	4,779	1FE
785592 AS 5	Sabine Pass Liquefaction 1st Lien Nt 5		05/11/2017	Tax Free Exchange		4,224,527	4,200,000	32,667	2FE
785592 AV 8	Sabine Pass Liquefaction 1st Lien Nt 5		05/11/2017	Tax Free Exchange		20,066,953	18,300,000	391,226	2FE
81211K AX 8	Sealed Air Corp Sr Nt 5.500% 09/15/25		04/03/2017	Nomura Securities Intl LLC		5,300,000	5,000,000	16,042	3FE
83001A AB 8	Six Flags Entertainment Sr Nt 4.875% 0		06/22/2017	Various		8,656,875	8,550,000	169,609	4FE
83001A AC 6	Six Flags Entertainment Sr Nt 5.500% 0		05/25/2017	Barclays Capital Inc.		2,249,375	2,200,000	10,267	4FE
858119 BE 9	Steel Dynamics Inc Sr Nt 5.000% 12/15/		05/09/2017	Various		4,979,712	4,867,000	102,916	3FE
858119 BF 6	Steel Dynamics Inc Sr Nt 5.000% 12/15/		06/15/2017	Various		3,924,375	3,830,000	67,775	3FE
858119 BF 6	Steel Dynamics Inc Sr Nt 5.000% 12/15/		05/22/2017	Tax Free Exchange		4,979,395	4,867,000	112,211	3FE
87264A AL 9	T-Mobile USA Inc Sr Nt 6.625% 04/01/23		04/04/2017	Goldman Sachs & Company		10,995,250	10,300,000	11,373	3FE
87264A AL 9	T-Mobile USA Inc Sr Nt 6.625% 04/01/23		04/07/2017	NW Life P S Def Comp		5,005,500	4,700,000	5,190	3FE
87264A AN 5	T-Mobile USA Inc Sr Nt 6.375% 03/01/25		04/04/2017	Nomura Securities Intl LLC		1,350,000	1,250,000	7,969	3FE
87264A AP 0	T-Mobile USA Inc Sr Nt 6.500% 01/15/26		05/17/2017	Various		16,429,625	14,950,000	285,567	3FE
87318* AA 2	TWE USA Partnership Sr Nt Ser A 3.720%		06/27/2017	Bank of America BISD Dealer		20,000,000	20,000,000		2Z
87318* AB 0	TWE USA Partnership Sr Nt Ser B 3.820%		06/27/2017	Bank of America BISD Dealer		10,000,000	10,000,000		2Z
89469A AC 8	TreeHouse Foods Inc Sr Nt 6.000% 02/15		05/23/2017	Deutsche Bank Capital		2,033,000	1,900,000	31,983	3FE
902494 BD 4	Tyson Foods Inc Sr Nt 4.550% 06/02/47		05/23/2017	Morgan Stanley & Co LLC		3,001,716	3,000,000		2FE
904764 AY 3	Unilever Cap Corp Sr Nt 2.900% 05/05/2		05/02/2017	Morgan Stanley & Co LLC		39,384,400	40,000,000		1FE

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
913017	CP	2	United Technologies Corp Sr Nt 4.050%.....		05/01/2017.....	Citigroup.....		8,601,195	8,625,000		1FE.....
913017	CR	8	United Technologies Corp Sr Nt 3.125%.....		05/01/2017.....	Bank of America BISD Dealer.....		30,000,000	30,000,000		1FE.....
C9716#	AK	5	Waste Connections Inc. Sr Nt Ser 2017A T.....		04/20/2017.....	JP Morgan Securities LLC.....		25,000,000	25,000,000		2Z.....
L2289#	AA	9	DH Japan Finance SA Sr Nt Ser A 0.300%.....		05/11/2017.....	MUFg Securities Inc.....		29,509,924	29,509,924		1Z.....
136385	AG	6	Canadian Natural Resources Sr Nt 5.850.....	A.....	05/24/2017.....	Morgan Stanley & Co LLC.....		2,225,020	2,000,000	38,675	2FE.....
136385	AX	9	Canadian Natural Resources Sr Nt 3.850.....	A.....	05/24/2017.....	Various.....		30,455,175	30,500,000		2FE.....
136385	AY	7	Canadian Natural Resources Sr Nt 4.950.....		06/06/2017.....	Various.....		4,060,787	4,000,000	1,774	2FE.....
05565Q	DG	0	BP Capital Markets PLC Sr Nt 3.216% 11.....	C.....	04/25/2017.....	Citigroup.....		10,138,100	10,000,000	134,000	1FE.....
05565Q	DH	8	BP Capital Markets PLC Nt 3.723% 11/28.....	D.....	04/18/2017.....	Citigroup.....		13,373,290	13,000,000	185,633	1FE.....
822582	BX	9	Shell International Finance Sr Nt 2.50.....	D.....	04/20/2017.....	UBS Financial Services Inc.....		9,552,500	10,000,000	29,861	1FE.....
G6970*	AK	2	Peel Ports PP Fin Ltd Gtd Sr Nt Ser 11.....	B.....	06/24/2017.....	Bank of America BISD Dealer.....		44,530,500	44,530,500		2Z.....
Q1629#	AN	7	Brisbane Airport Corp Pty Ltd Sr Sec Nt.....	D.....	06/15/2017.....	Commonwealth Australia Sec LLC.....		13,000,000	13,000,000		2Z.....
Q2308#	AC	7	Charter Hall Investment MgtLtd Sr Gtd Nt.....	C.....	05/23/2017.....	National Australia Bank.....		6,000,000	6,000,000		2Z.....
3899999. Total - Bonds - Industrial and Miscellaneous.....								890,907,229	882,851,679	3,027,040	XXX.....
8399997. Total - Bonds - Part 3.....								1,093,844,427	1,067,936,679	4,561,169	XXX.....
8399999. Total - Bonds.....								1,093,844,427	1,067,936,679	4,561,169	XXX.....
Common Stocks - Industrial and Miscellaneous											
69120#	10	6	Owl Rock Capital Corp Com.....		06/09/2017.....	Direct.....	214,352.710	3,213,026	XXX		L.....
9099999. Total - Common Stocks - Industrial and Miscellaneous.....								3,213,026	XXX	0	XXX.....
9799997. Total - Common Stocks - Part 3.....								3,213,026	XXX	0	XXX.....
9799999. Total - Common Stocks.....								3,213,026	XXX	0	XXX.....
9899999. Total - Preferred and Common Stocks.....								3,213,026	XXX	0	XXX.....
9999999. Total - Bonds, Preferred and Common Stocks.....								1,097,057,453	XXX	4,561,169	XXX.....

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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																						
36209M	YH	1	..	06/01/2017.	Paydown.....			1,169	1,169	1,159	1,160			9	9	1,169			0	32	05/15/2028.	1.....
				06/01/2017.	Paydown.....			17,203	17,203	17,686	17,450		(247)		(247)	17,203			0	509	06/15/2028.	1.....
911760	LQ	7		05/15/2017.	Maturity.....			400,000	400,000	494,422	403,250		(3,250)		(3,250)	400,000			0	17,500	05/15/2017.	1.....
912810	DY	1																				
0599999.	Total - Bonds - U.S. Government.....							418,372	418,372	513,267	421,860	0	(3,488)	0	(3,488)	418,372	0	0	0	18,041	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
3128H6	DC	5	..	06/01/2017.	Paydown.....			11,086	11,086	10,159	10,879			207	207	11,086			0	169	08/15/2018.	1.....
3128H6	SG	0	..	06/01/2017.	Paydown.....			14,087	14,087	12,912	13,807			281	281	14,087			0	212	08/15/2018.	1.....
3128H7	CB	6	..	06/01/2017.	Paydown.....			20,510	20,510	18,796	20,107			404	404	20,510			0	298	09/15/2018.	1.....
3128H7	JS	2	..	06/01/2017.	Paydown.....			18,352	18,352	17,257	18,077			275	275	18,352			0	250	10/15/2018.	1.....
3128H7	MX	7	..	06/01/2017.	Paydown.....			18,591	18,591	17,005	18,223			368	368	18,591			0	274	10/15/2018.	1.....
3128S4	BP	1	..	06/01/2017.	Paydown.....			3,595	3,595	3,585	3,571			23	23	3,595			0	52	03/15/2036.	1.....
312905	KJ	0	..	06/01/2017.	Paydown.....			889	889	909	898			(9)	(9)	889			0	27	03/15/2021.	1.....
312913	ZE	9	..	06/01/2017.	Paydown.....			7,319	7,319	7,507	7,401			(82)	(82)	7,319			0	220	12/15/2022.	1.....
312915	UF	6	..	06/01/2017.	Paydown.....			1,706	1,706	1,755	1,727			(21)	(21)	1,706			0	49	05/15/2023.	1.....
31294K	UC	7	..	06/01/2017.	Paydown.....			41,702	41,702	39,174	41,124			578	578	41,702			0	597	09/15/2018.	1.....
3133T2	YE	4	..	06/01/2017.	Paydown.....			9,019	9,019	9,207	9,097			(77)	(77)	9,019			0	258	05/15/2023.	1.....
3133T6	M4	0	..	06/01/2017.	Paydown.....			6,124	6,124	6,314	6,215			(91)	(91)	6,124			0	167	04/15/2026.	1.....
3133TE	LG	7	..	06/01/2017.	Paydown.....			681	681	699	692			(11)	(11)	681			0	17	06/15/2028.	1.....
3133TK	5S	5	..	06/01/2017.	Paydown.....			1,363	1,363	1,278	1,338			25	25	1,363			0	32	03/15/2029.	1.....
31340Y	DB	2	..	06/15/2017.	Paydown.....			156	156	164	157				0	156			0	6	11/15/2019.	1.....
31340Y	QS	1	..	06/15/2017.	Paydown.....			73	73	67	71			1	1	73			0	2	09/15/2020.	1.....
31358E	RK	0	..	06/01/2017.	Paydown.....			738	738	720	730			7	7	738			0	26	07/25/2020.	1.....
31358H	GT	6	..	06/01/2017.	Paydown.....			1,740	1,740	1,672	1,718			23	23	1,740			0	62	07/25/2021.	1.....
31358J	HU	8	..	06/01/2017.	Paydown.....			469	469	482	474			(5)	(5)	469			0	15	09/25/2021.	1.....
31358N	4F	6	..	06/01/2017.	Paydown.....			2,340	2,340	2,350	2,339			1	1	2,340			0	76	07/25/2022.	1.....
31359P	DJ	2	..	06/01/2017.	Paydown.....			2,123	2,123	2,280	2,237			(114)	(114)	2,123			0	63	01/17/2037.	1.....
313602	3E	2	..	06/01/2017.	Paydown.....			389	389	387	387			2	2	389			0	15	10/25/2019.	1.....

QE05

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.1

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
313602 DV 3	FNMA REMIC Ser 1988-15A	9.000% 06/25/1	..	06/01/2017.	Paydown.....		1,052	1,052	1,069	1,051	.....	.....1	.....	.....1	.....	.....1,052	.....	.....	.....0	40	06/25/2018.	1.....
313602 W4 2	FNMA REMIC Ser 1989-62G	8.600% 10/25/1	..	06/01/2017.	Paydown.....		557	557	536	551	.....	.....6	.....	.....6	.....	.....557	.....	.....	.....0	20	10/25/2019.	1.....
313603 GW 6	FNMA REMIC Ser 1989-86E	8.750% 11/25/1	..	06/01/2017.	Paydown.....		363	363	363	361	.....	.....2	.....	.....2	.....	.....363	.....	.....	.....0	13	11/25/2019.	1.....
313603 JJ 2	FNMA REMIC Ser 1989-90E	8.700% 12/25/1	..	06/01/2017.	Paydown.....		116	116	127	118	.....	.....(1)	.....	.....(1)	.....	.....116	.....	.....	.....0	4	12/25/2019.	1.....
31371H FZ 6	FNMA Pool #252284	6.500% 01/25/29.....	..	06/01/2017.	Paydown.....		8,197	8,197	8,153	8,155	.....	.....42	.....	.....42	.....	.....8,197	.....	.....	.....0	234	01/25/2029.	1.....
31371L D9 7	FNMA Pool #254928	3.500% 08/25/18.....	..	06/01/2017.	Paydown.....		4,506	4,506	4,268	4,452	.....	.....55	.....	.....55	.....	.....4,506	.....	.....	.....0	66	08/25/2018.	1.....
31381M V2 8	FNMA Pool #465133	6.040% 05/25/28.....	..	06/01/2017.	Paydown.....		10,431	10,431	11,832	11,526	.....	.....(1,096)	.....	.....(1,096)	.....	.....10,431	.....	.....	.....0	263	05/25/2028.	1.....
31381M VG 7	FNMA DUS Pool #465115	6.470% 05/25/28	..	06/01/2017.	Paydown.....		4,132	4,132	5,047	4,885	.....	.....(753)	.....	.....(753)	.....	.....4,132	.....	.....	.....0	111	05/25/2028.	1.....
31381N FH 1	FNMA DUS Pool #465568	4.900% 11/25/25	..	06/01/2017.	Paydown.....		4,340	4,340	4,644	4,569	.....	.....(229)	.....	.....(229)	.....	.....4,340	.....	.....	.....0	89	11/25/2025.	1.....
31381N X9 9	FNMA Pool #466104	6.340% 10/25/28.....	..	06/01/2017.	Paydown.....		11,196	11,196	13,207	12,816	.....	.....(1,620)	.....	.....(1,620)	.....	.....11,196	.....	.....	.....0	296	10/25/2028.	1.....
31381R QF 4	FNMA Pool #468554	6.935% 07/25/29.....	..	06/01/2017.	Paydown.....		8,252	8,252	10,106	9,771	.....	.....(1,519)	.....	.....(1,519)	.....	.....8,252	.....	.....	.....0	241	07/25/2029.	1.....
31381R QU 1	FNMA Pool #468567	6.935% 07/25/29.....	..	06/01/2017.	Paydown.....		8,252	8,252	10,106	9,771	.....	.....(1,519)	.....	.....(1,519)	.....	.....8,252	.....	.....	.....0	241	07/25/2029.	1.....
31381R VU 5	FNMA Pool #468727	7.040% 07/25/26.....	..	06/01/2017.	Paydown.....		5,190	5,190	6,429	6,116	.....	.....(926)	.....	.....(926)	.....	.....5,190	.....	.....	.....0	152	07/25/2026.	1.....
3138L7 PE 0	FNMA Pool #AM6720	4.150% 10/25/44.....	..	06/01/2017.	Paydown.....		72,684	72,684	78,181	77,853	.....	.....(5,169)	.....	.....(5,169)	.....	.....72,684	.....	.....	.....0	1,258	10/25/2044.	1.....
3138WH F6 4	FNMA Pool #AS7388	3.500% 06/25/46.....	..	06/01/2017.	Paydown.....		3,012,956	3,012,956	3,058,604	3,058,549	.....	.....(45,593)	.....	.....(45,593)	.....	.....3,012,956	.....	.....	.....0	45,002	06/25/2046.	1.....
3138WJ RD 2	FNMA Pool #AS8583	3.500% 01/25/47....	..	06/01/2017.	Paydown.....		1,368,454	1,368,454	1,390,798	1,390,795	.....	.....(22,341)	.....	.....(22,341)	.....	.....1,368,454	.....	.....	.....0	20,784	01/25/2047.	1.....
31392R SJ 1	FHLMC SPC Ser T-45 CI A5	6.280% 10/27/	..	06/01/2017.	Paydown.....		97,168	97,168	99,961	98,494	.....	.....(1,326)	.....	.....(1,326)	.....	.....97,168	.....	.....	.....0	2,444	10/27/2031.	1.....
31392U KL 7	FHLMC REMIC Ser 2504 N	5.500% 09/15/1	..	06/01/2017.	Paydown.....		1,598	1,598	1,633	1,597	.....	.....1	.....	.....1	.....	.....1,598	.....	.....	.....0	38	09/15/2017.	1.....
31392V XT 4	FHLMC Struc PTC Ser T50 CI A7	5.048% 1	..	06/01/2017.	Paydown.....		109,120	109,120	107,790	108,514	.....	.....605	.....	.....605	.....	.....109,120	.....	.....	.....0	2,272	10/27/2031.	1.....
31393C CQ 4	FNMA REMIC Ser 2003-34 CI ME	5.500% 05	..	06/01/2017.	Paydown.....		116,247	116,247	121,550	118,214	.....	.....(1,967)	.....	.....(1,967)	.....	.....116,247	.....	.....	.....0	2,787	05/25/2033.	1.....
31393D TX 9	FNMA REMIC Ser 2003-W10 CI 1A4	4.505%	..	06/01/2017.	Paydown.....		15,116	15,116	15,116	15,090	.....	.....26	.....	.....26	.....	.....15,116	.....	.....	.....0	288	06/25/2043.	1.....
31393E LF 4	FNMA REMIC Ser 2003-W12 CI 1A8	4.550%	..	06/01/2017.	Paydown.....		22,113	22,113	21,671	21,837	.....	.....276	.....	.....276	.....	.....22,113	.....	.....	.....0	423	06/25/2043.	1.....
31394D VB 3	FNMA REMIC Ser 2005-43 CI GC	5.500% 05	..	06/01/2017.	Paydown.....		422,316	422,316	444,488	430,405	.....	.....(8,089)	.....	.....(8,089)	.....	.....422,316	.....	.....	.....0	9,889	05/25/2035.	1.....
31394E LC 0	FNMA REMIC Ser 2005-61 CI LH	5.500% 07	..	06/01/2017.	Paydown.....		267,479	267,479	280,852	272,783	.....	.....(5,305)	.....	.....(5,305)	.....	.....267,479	.....	.....	.....0	6,040	07/25/2035.	1.....
31394H ZZ 7	FHLMC REMIC Ser 2672 CI XB	5.500% 09/1	..	06/01/2017.	Paydown.....		9,707	9,707	9,974	9,826	.....	.....(119)	.....	.....(119)	.....	.....9,707	.....	.....	.....0	219	09/15/2023.	1.....
31395K ZZ 2	FHLMC REMIC Ser 2926 CI EW	5.000% 01/1	..	06/01/2017.	Paydown.....		29,580	29,580	29,196	29,422	.....	.....158	.....	.....158	.....	.....29,580	.....	.....	.....0	584	01/15/2025.	1.....
31395M QS 1	FHLMC REMIC Ser 2935 CI LM	4.500% 02/1	..	06/01/2017.	Paydown.....		7,645	7,645	7,268	7,580	.....	.....66	.....	.....66	.....	.....7,645	.....	.....	.....0	143	02/15/2035.	1.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31396F G3 1	FHLMC REMIC Ser 3068 CI Z	5.500% 11/15	..	06/01/2017.	Paydown.....		310,236	310,236	321,328	316,668	.....	.....(6,431)	.....	.....(6,431)	.....	.....310,236	.....	.....	.....0	7,311	11/15/2035.	1.....
31396V RY 6	FNMA REMIC Ser 2007-36 CI PH	5.500% 04	..	06/01/2017.	Paydown.....		67,373	67,373	70,574	68,542	.....	.....(1,168)	.....	.....(1,168)	.....	.....67,373	.....	.....	.....0	1,341	04/25/2037.	1.....
31396X UC 6	FNMA REMIC Ser 2007-88 CI AE	6.000% 09	..	06/01/2017.	Paydown.....		91,511	91,511	94,042	92,167	.....	.....(656)	.....	.....(656)	.....	.....91,511	.....	.....	.....0	2,141	09/25/2037.	1.....
31402Q NH 0	FNMA Pool #734892	3.500% 08/25/18.....	..	06/01/2017.	Paydown.....		25,614	25,614	23,549	25,127	.....	.....487	.....	.....487	.....	.....25,614	.....	.....	.....0	385	08/25/2018.	1.....
31403B 3K 7	FNMA Pool #744302	3.500% 09/25/18.....	..	06/01/2017.	Paydown.....		33,461	33,461	31,495	32,985	.....	.....476	.....	.....476	.....	.....33,461	.....	.....	.....0	474	09/25/2018.	1.....
31405E 6P 5	FNMA Pool #787578	6.000% 07/25/35.....	..	06/01/2017.	Paydown.....		1,872	1,872	1,915	1,910	.....	.....(38)	.....	.....(38)	.....	.....1,872	.....	.....	.....0	47	07/25/2035.	1.....
31409K Y3 5	FNMA Pool #873830	5.940% 07/25/24.....	..	06/01/2017.	Paydown.....		1,916	1,916	2,187	2,111	.....	.....(196)	.....	.....(196)	.....	.....1,916	.....	.....	.....0	47	07/25/2024.	1.....
462590 JL 5	Iowa Student Ln Liq Corp Rev LBASS	AMT S	..	06/01/2017.	Call 100.0000.....		535,000	535,000	535,000	535,000	.....	.....	.....	.....0	.....	.....535,000	.....	.....	.....0	14,713	12/01/2025.	1FE.....
677555 XD 1	Ohio St Econ Development Rev Txbl Ohio E		..	06/01/2017.	Call 100.0000.....		150,000	150,000	150,000	150,000	.....	.....	.....	.....0	.....	.....150,000	.....	.....	.....0	4,155	12/01/2021.	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments..						6,998,802	6,998,802	7,127,738	7,100,880	0	(102,075)	0	(102,075)	0	6,998,802	0	0	0	127,442	XXX	XXX

Bonds - Industrial and Miscellaneous

000759 CR 9	American Business Fin Svcs Inc RMBS Ser		..	06/01/2017.	Paydown.....		75,196	157,204	157,168	157,033	.....	.....160	.....	.....160	.....	.....157,194	.....	.....(81,998)	(81,998)	3,844	07/15/2033.	5FM.....
000759 CV 0	American Business Fin Svcs Inc RMBS Ser		..	06/01/2017.	Paydown.....		161,378	199,743	192,984	192,984	.....	.....	.....	.....0	.....	.....192,984	.....	.....(31,607)	(31,607)	3,059	09/15/2033.	5FM.....
00115A AA 7	AEP Transmission Co LLC Sr Nt 3.100%	1	..	05/24/2017.	Tax Free Exchange.....		7,984,972	8,000,000	7,984,240	7,984,371	.....	.....602	.....	.....602	.....	.....7,984,972	.....	.....	.....0	126,067	12/01/2026.	1FE.....
00115A AC 3	AEP Transmission Co LLC Sr Nt 4.000%	1	..	05/24/2017.	Tax Free Exchange.....		4,229,672	4,300,000	4,229,007	4,229,125	.....	.....546	.....	.....546	.....	.....4,229,672	.....	.....	.....0	87,433	12/01/2046.	1FE.....
00163M AK 0	AMB Property LP Co Gld Nt 6.625% 12/01		..	06/30/2017.	Call 100.0000.....		11,425,000	11,425,000	13,057,479	12,112,709	(110,536)	.....	.....(110,536)	(110,536)	.....	.....12,002,174	.....	.....(577,174)	(577,174)	1,767,925	12/01/2019.	1FE.....
00253C HH 3	6.5		..	06/01/2017.	Paydown.....		26,166	26,166	26,155	26,401	.....	.....(235)	.....	.....(235)	.....	.....26,166	.....	.....	.....0	678	04/25/2031.	1FM.....
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 CI M1	5.5	..	06/01/2017.	Paydown.....		.....	.....14,811	5,095	5,095	.....	.....	.....	.....0	.....	.....5,095	.....	.....(5,095)	(5,095)	243	06/25/2032.	1FM.....
01877K AB 9	Alliance Pipeline LP Sr Nt 6.996% 12/3.....		..	06/30/2017.	Redemption 100.0000.....		3,086	3,086	3,076	3,083	.....	.....3	.....	.....3	.....	.....3,086	.....	.....	.....0	108	12/31/2019.	2FE.....
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2017.	Paydown.....		234,953	270,759	230,134	230,134	.....	.....	.....	.....0	.....	.....230,134	.....	.....4,819	4,819	6,446	03/25/2037.	3FM.....
02660T ER 0	American Home Mtg Inv Tr RMBS Ser	2005-2	..	06/01/2017.	Paydown.....		42,727	42,727	42,287	42,399	.....	.....328	.....	.....328	.....	.....42,727	.....	.....	.....0	753	09/25/2035.	1FM.....
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.		..	06/15/2017.	Redemption 100.0000.....		26,156	26,156	26,156	26,156	.....	.....	.....	.....0	.....	.....26,156	.....	.....	.....0	691	02/15/2025.	1.....
040104 BW 0	Argent Securities Inc RMBS Ser 2003-WD	C	..	06/01/2017.	Paydown.....		66,348	66,348	66,318	66,280	.....	.....68	.....	.....68	.....	.....66,348	.....	.....	.....0	1,646	10/25/2033.	1FM.....
044209 AK 0	Ashland Inc Sr Nt 3.875% 04/15/18.....		..	06/26/2017.	Call 100.0000.....		1,000,000	1,000,000	990,000	996,982	.....	.....1,115	.....	.....1,115	.....	.....998,097	.....	.....1,903	1,903	44,209	04/15/2018.	3FE.....
04541G AS 1	Asset Backed Securities Corp RMBS Ser	20	..	06/01/2017.	Paydown.....		13,059	13,059	13,570	13,279	.....	.....(220)	.....	.....(220)	.....	.....13,059	.....	.....	.....0	395	03/21/2029.	1FM.....
05164# AA 5	Aurora Health Care (Badger RE) CTL 6.9		..	06/15/2017.	Redemption 100.0000.....		32,019	32,019	31,072	31,679	.....	.....340	.....	.....340	.....	.....32,019	.....	.....	.....0	933	12/15/2022.	1.....
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C		..	06/01/2017.	Paydown.....		356,406	356,406	365,316	361,415	.....	.....(5,009)	.....	.....(5,009)	.....	.....356,406	.....	.....	.....0	4,174	03/10/2033.	1FM.....
05948K RM 3	200		..	06/01/2017.	Paydown.....		35,215	35,215	33,586	34,921	.....	.....294	.....	.....294	.....	.....35,215	.....	.....	.....0	755	06/25/2019.	1FM.....

QE05.2

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.3

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05948K	XQ	7		06/01/2017.	Paydown.....		52,917	66,554	65,509	65,509				0		65,509		(12,591)	(12,591)	1,495	03/25/2035.	3FM.....
05948K	XS	3		06/01/2017.	Paydown.....		59,219	74,479	72,451	72,451				0		72,451		(13,232)	(13,232)	1,673	03/25/2035.	3FM.....
07386H	QG	9		06/26/2017.	Paydown.....		229,975	229,975	222,645	223,813		6,163		6,163		229,975			0	1,318	01/25/2035.	1FM.....
075887	AU	3		06/19/2017.	Call 100.0000.....		3,000,000	3,000,000	3,532,740	3,214,929		(41,438)		(41,438)		3,173,492		(173,492)	(173,492)	277,039	05/15/2019.	2FE.....
105667	AB	5		06/26/2017.	Paydown.....		139,460	139,460	79,243	79,243		60,218		60,218		139,460			0	617	07/25/2036.	1FM.....
12489W	NP	5		06/01/2017.	Paydown.....		60,278	60,278	60,276	60,137		141		141		60,278			0	927	07/25/2035.	1FM.....
12519@	AA	5		06/30/2017.	Redemption 100.0000.....		955,996	955,996	955,996	955,996				0		955,996			0	20,236	06/30/2041.	2.....
12644@	CA	1		06/15/2017.	Redemption 100.0000.....		129,827	129,827	129,827	129,827				0		129,827			0	2,956	01/15/2026.	1.....
12665*	AA	9		06/10/2017.	Redemption 100.0000.....		53,736	53,736	53,736	53,736				0		53,736			0	1,764	10/10/2031.	2.....
126650	BS	8		06/10/2017.	Redemption 100.0000.....		23,638	23,638	30,047	29,202		(5,564)		(5,564)		23,638			0	740	01/10/2032.	2FE.....
12665U	AA	2		06/10/2017.	Redemption 100.0000.....		37,861	37,861	37,861	37,861				0		37,861			0	742	01/10/2036.	2FE.....
12667F	4S	1		06/01/2017.	Paydown.....		653,890	653,890	629,634	629,634		24,255		24,255		653,890			0	15,084	04/25/2035.	1FM.....
12667F	TA	3		05/01/2017.	Paydown.....		634	634	634	632		2		2		634			0	11	08/25/2034.	1FM.....
12667G	FD	0		06/01/2017.	Paydown.....		26,716	26,716	26,887	26,722		(6)		(6)		26,716			0	589	05/25/2035.	2FM.....
12668B	RZ	8		06/01/2017.	Paydown.....		45,083	55,917	47,994	47,994				0		47,994		(2,910)	(2,910)	1,281	05/25/2036.	1FM.....
126694	E9	5		06/01/2017.	Paydown.....		227,690	227,690	133,874	147,998		93,816	14,125	79,691		227,690			0	1,401	04/25/2046.	1FM.....
12669E	3P	9		05/01/2017.	Paydown.....		466,176	466,176	453,083	463,417		2,758		2,758		466,176			0	10,676	10/25/2033.	1FM.....
14912L	5Q	0		04/25/2017.	Morgan Stanley & Co LLC.....		9,949,900	10,000,000	9,943,300	9,963,302		1,764		1,764		9,965,065		(15,165)	(15,165)	172,813	03/01/2023.	1FE.....
149837	AA	4		06/25/2017.	Paydown.....		40,221	55,125	21,906	21,867		39		39		21,906		18,315	18,315	272	06/25/2038.	1AM.....
15189@	AA	7		06/15/2017.	Redemption 100.0000.....		65,034	65,034	65,034	65,034				0		65,034			0	2,142	09/15/2022.	2.....
152314	DP	2		06/01/2017.	Paydown.....		17,282	17,282	17,281	17,249		33		33		17,282			0	496	07/25/2032.	4FM.....
152314	FZ	8		06/01/2017.	Paydown.....		29,705	29,705	29,705	29,609		96		96		29,705			0	639	11/25/2028.	1FM.....
16678R	DU	8		06/26/2017.	Paydown.....		30,219	30,219	29,615	29,758		461		461		30,219			0	178	07/25/2036.	1FM.....
17306U	CE	6		06/01/2017.	Paydown.....		16,426	16,426	16,425	16,410		16		16		16,426			0	285	04/25/2034.	1FM.....
17307G	MC	9		06/25/2017.	Paydown.....		19,150	19,150	19,171	19,165		(15)		(15)		19,150			0	77	12/25/2034.	1FM.....
21036P	AF	5		05/15/2017.	Maturity.....		2,500,000	2,500,000	2,543,750	2,502,921		(2,921)		(2,921)		2,500,000			0	90,625	05/15/2017.	2FE.....
22357@	AA	9		06/02/2017.	Redemption 100.0000.....		26,746	26,746	26,746	26,746				0		26,746			0	603	01/02/2040.	2.....
225458	XJ	2		06/01/2017.	Paydown.....		61,643	61,643	60,449	61,107		536		536		61,643			0	1,161	07/25/2035.	1FM.....
24763L	FN	5		04/01/2017.	Paydown.....		2,706	2,706	2,706	2,699		7		7		2,706			0	36	08/15/2030.	1FM.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.4

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS		..	06/01/2017.	Paydown.....		21,321	21,321	21,317	21,306	.....	.....15		15		21,321	.....	.....	.....0	472	09/25/2033.	1FM.....
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4C		..	06/01/2017.	Paydown.....		55,034	72,284	67,819	67,819	.....			.....0		67,819	.....	.....(12,786)	(12,786)	1,648	09/25/2035.	2FM.....
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI		..	06/01/2017.	Paydown.....		14,648	14,648	14,644	14,782	.....	.....(134)		(134)		14,648	.....	.....	.....0	313	12/25/2033.	1FM.....
268668 FD 7	EMC Mtg Loan Tr RMBS Ser 2006-A CI A 1		..	06/26/2017.	Paydown.....		69,840	69,840	55,364	55,364	.....	.....14,476		14,476		69,840	.....	.....	.....0	343	12/25/2042.	1FM.....
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 CI M1		..	06/01/2017.	Paydown.....		29,766	29,766	29,766	29,724	.....	.....42		42		29,766	.....	.....	.....0	221	08/25/2032.	1FM.....
302567 AA 0	FPL Energy American Wind LLC Sr Nt 6.6		..	06/20/2017.	Redemption 100.0000.....		212,266	212,266	211,508	211,710	.....	.....556		556		212,266	.....	.....	.....0	14,092	06/20/2023.	2FE.....
32007U BR 9	First Data Corp 1st Lien New Ext Term Ln..		..	04/26/2017.	Tax Free Exchange.....		264,730	274,868	263,501	263,990	.....	.....740		740		264,730	.....	.....	.....0	4,167	03/24/2021.	3FE.....
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199		..	06/01/2017.	Paydown.....		15,481	15,481	15,825	7,586	7,878	18		7,896		15,481	.....	.....	.....0	457	12/10/2024.	3FM.....
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5		..	06/01/2017.	Paydown.....		7,831	7,831	7,831	7,831	.....			.....0		7,831	.....	.....	.....0	205	07/20/2031.	1FM.....
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200		..	05/01/2017.	Paydown.....		10,707	10,707	10,706	10,673	.....	.....33		33		10,707	.....	.....	.....0	226	04/25/2034.	1FM.....
38119# AA 2	Golden Spread Elec Cooperative 1st Mtg B		..	05/06/2017.	Redemption 100.0000.....		78,551	78,551	78,551	78,551	.....			.....0		78,551	.....	.....	.....0	2,227	05/06/2025.	1FE.....
404122 AU 7	HCA Inc Term Ln B8 Nt 1 3.472% 02/15/2		..	06/30/2017.	Redemption 100.0000.....		699	699	699					0		699	.....	.....	.....0	6	02/15/2024.	3FE.....
44919* AC 2	I595 Express LLC Sr Nt 3.310% 12/31/31.		..	06/30/2017.	Redemption 100.0000.....		136,823	136,823	136,823	136,823	.....			.....0		136,823	.....	.....	.....0	2,264	12/31/2031.	1FE.....
45254N GA 9	IMPAC CMB Tr RMBS Ser 2003-11 CI 2A1 2		..	06/26/2017.	Paydown.....		1,662	1,662	1,637	1,639	.....	.....23		23		1,662	.....	.....	.....0	12	10/25/2033.	1FM.....
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 CI A2 1.6		..	06/26/2017.	Paydown.....		71,076	71,076	69,578	69,578	.....	.....1,498		1,498		71,076	.....	.....	.....0	403	08/25/2035.	1FM.....
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser		..	06/01/2017.	Paydown.....		22,551	22,551	22,551	22,509	.....	.....42		42		22,551	.....	.....	.....0	416	08/25/2034.	1FM.....
45254T PY 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser		..	06/26/2017.	Paydown.....		23,106	23,106	23,167	23,137	.....	.....(31)		(31)		23,106	.....	.....	.....0	173	11/25/2034.	1FM.....
45254T TN 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser		..	06/26/2017.	Paydown.....		95,661	95,661	95,661	95,661	.....			.....0		95,661	.....	.....	.....0	444	05/25/2036.	1FM.....
45660N YZ 2	Residential Asset Sec Tr RMBS Ser 2004-R		..	06/01/2017.	Paydown.....		29,767	29,767	27,162	29,168	.....	.....47		47		29,215	.....	.....552	552	463	08/25/2033.	1FM.....
50026* AA 3	Kohls Corp CTL Shelby MI 7.600% 12/15/		..	06/15/2017.	Redemption 100.0000.....		15,769	15,769	16,659	16,082	.....	.....(313)		(313)		15,769	.....	.....	.....0	500	12/15/2022.	2.....
50180L AC 4	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 CI A		..	06/11/2017.	Paydown.....		221,839	221,839	228,754	222,344	.....	.....(505)		(505)		221,839	.....	.....	.....0	5,509	04/15/2041.	1FM.....
52465# BF 1	Legg Mason Mtg Cap Corp LBASS Ser 2001-C		..	04/10/2017.	Redemption 100.0000.....		6,360	6,360	6,897	6,363	.....	.....(3)		(3)		6,360	.....	.....	.....0	95	04/10/2017.	1.....
52467@ BC 8	CI		..	06/15/2017.	Redemption 100.0000.....		54,688	54,688	60,151	55,449	.....	.....(760)		(760)		54,688	.....	.....	.....0	1,880	11/15/2018.	5*.....
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005		..	06/26/2017.	Paydown.....		27,765	45,052	22,034	22,034	.....			.....0		22,034	.....	.....5,730	5,730	228	09/26/2045.	1FM.....
576434 A2 0	Master Asset Securitization Tr RMBS Ser...		..	06/01/2017.	Paydown.....		58,118	58,118	58,700	58,306	.....	.....(187)		(187)		58,118	.....	.....	.....0	1,361	01/25/2035.	4FM.....
576434 J5 4	Master Asset Securitization Tr RMBS Ser...		..	06/01/2017.	Paydown.....		35,975	35,975	36,615	36,257	.....	.....(282)		(282)		35,975	.....	.....	.....0	823	03/25/2035.	1FM.....
576434 N2 6	Master Asset Securitization Tr RMBS Ser...		..	06/01/2017.	Paydown.....		17,574	17,574	17,279	17,390	.....	.....184		184		17,574	.....	.....	.....0	434	04/25/2035.	2FM.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.5

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
576434	UH	5	F o r e i g n	06/01/2017.	Paydown.....		11,624	11,624	11,624	11,624				0		11,624			0	249	08/25/2034.	1FM.....
576434	WD	2		06/01/2017.	Paydown.....		21,942	21,942	22,113	21,894		48		48		21,942			0	573	09/25/2034.	1FM.....
57643M	JM	7		06/01/2017.	Paydown.....		20,743	20,743	20,354	20,621		122		122		20,743			0	555	12/25/2034.	1FM.....
589929	XZ	6		06/01/2017.	Paydown.....		34,119	34,119	34,105	34,015		(28)		(28)		33,987		132	132	1,142	09/25/2032.	1FM.....
59549W	AB	9		06/15/2017.	Paydown.....		21,874	21,874	21,874	21,874				0		21,874			0	506	07/15/2038.	2AM.....
629568	AQ	9		05/24/2017.	Call 100.0000.....		1,464,000	1,464,000	1,597,253	1,488,524		(8,462)		(8,462)		1,480,062		(16,062)	(16,062)	118,968	02/15/2018.	3FE.....
63080#	AA	5		06/15/2017.	Call 100.0000.....		77,780	77,780	77,780	77,780				0		77,780			0	1,719	09/15/2028.	1.....
63651P	AA	2		06/15/2017.	Redemption 100.0000.....		32,948	32,948	32,948	32,948				0		32,948			0	801	01/15/2019.	1.....
637432	HT	5		04/10/2017.	Maturity.....		4,000,000	4,000,000	4,050,560	4,002,130		(2,130)		(2,130)		4,000,000			0	109,000	04/10/2017.	1FE.....
64352V	EF	4		06/01/2017.	Paydown.....		43,818	43,818	43,809	43,677		141		141		43,818			0	897	11/25/2033.	1FM.....
653240	AA	9	F o r e i g n	06/15/2017.	Redemption 100.0000.....		34,686	34,686	34,684	34,685		1		1		34,686			0	880	05/15/2023.	1.....
65535V	CN	6		06/01/2017.	Paydown.....		14,220	14,220	14,220	14,180		40		40		14,220			0	277	03/25/2034.	1FM.....
65535V	DC	9		06/01/2017.	Paydown.....		16,679	16,679	16,547	16,602		77		77		16,679			0	387	07/25/2034.	1FM.....
65535V	GH	5		06/01/2017.	Paydown.....		9,341	9,341	9,340	9,310		30		30		9,341			0	218	10/25/2034.	1FM.....
70466@	AA	6		06/30/2017.	Redemption 100.0000.....		233,871	233,871	233,871	233,871				0		233,871			0	8,224	06/30/2020.	4.....
73013#	AD	4		05/15/2017.	Redemption 100.0000.....		133,339	133,339	133,339	133,339				0		133,339			0	2,033	11/15/2027.	1.....
737446	AH	7		06/07/2017.	Call 100.0000.....		2,200,000	2,200,000	2,214,660	2,212,956		(598)		(598)		2,212,358		(12,358)	(12,358)	417,199	03/15/2024.	4FE.....
74340X	AN	1		06/30/2017.	Call 100.0000.....		3,505,000	3,505,000	4,097,240	3,747,433		(40,072)		(40,072)		3,707,361		(202,361)	(202,361)	651,252	10/30/2019.	1FE.....
74340X	AV	3		06/30/2017.	Call 100.0000.....		3,000,000	3,000,000	2,998,950	2,999,576		97		97		2,999,673			327	162,578	02/15/2019.	1FE.....
74922P	AC	8		06/26/2017.	Paydown.....		40,299	39,836	26,655	26,083		573		573		26,655		13,644	13,644	197	02/25/2037.	1FM.....
75405W	AE	2	F o r e i g n	06/26/2017.	Paydown.....		1,203,734	1,203,734	1,069,818	1,098,803		49,131		49,131		1,147,934		55,800	55,800	7,068	11/25/2035.	1FM.....
755920	AF	2		05/15/2017.	Redemption 100.0000.....		175,049	175,049	198,796	176,346		(1,297)		(1,297)		175,049			0	5,580	05/15/2017.	3AM.....
760985	M9	9		06/01/2017.	Paydown.....		18,254	18,254	18,254	18,201		52		52		18,254			0	365	01/25/2034.	1FM.....
760985	US	8		06/01/2017.	Paydown.....		5,387	5,387	4,965	5,136		251		251		5,387			0	90	03/25/2033.	1FM.....
760985	ZF	1		06/01/2017.	Paydown.....		14,655	14,655	14,655	14,609		46		46		14,655			0	311	09/25/2033.	1FM.....
76110W	MC	7		06/01/2017.	Paydown.....		10,154	10,154	10,152	10,116		38		38		10,154			0	278	09/25/2031.	1FM.....
76110W	MF	0		06/01/2017.	Paydown.....			66,335	35,264	35,264				0		35,264		(35,264)	(35,264)	1,685	09/25/2031.	6FM.....
76112B	SN	1		06/01/2017.	Paydown.....		20,512	20,512	19,544	20,364		147		147		20,512			0	454	09/25/2034.	1FM.....
76114H	AK	1		06/01/2017.	Paydown.....		5,772	8,677	7,904	7,904				0		7,904		(2,132)	(2,132)	211	05/25/2037.	3FM.....
76126C	DE	9		05/15/2017.	Redemption 100.0000.....		123,742	123,742	121,305	123,432		310		310		123,742			0	4,099	05/15/2018.	1.....
78402C	AA	1	F o r e i g n	06/01/2017.	Redemption 100.0000.....		23,632	23,632	24,711	24,084		(451)		(451)		23,632			0	679	11/01/2026.	2.....
785592	AP	1		05/11/2017.	Tax Free Exchange.....		20,066,953	18,300,000	20,119,150	4,123,594		(44,791)		(44,791)		20,066,953			0	391,846	06/30/2026.	2FE.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.6

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
785592 AR 7	Sabine Pass Liquefaction High Yield Corp..			05/11/2017.	Tax Free Exchange.....		4,224,527	4,200,000	4,225,625	4,225,219			(693)	(693)		4,224,527			.0	133,000	03/15/2027.	2FE.....
805564 PB 1	Saxon Asset Securities Tr RMBS Ser 2003-			06/01/2017.	Paydown.....		8,187	8,187	8,187	8,187				.0		8,187			.0	164	12/25/2033.	1FM.....
81441P BZ 3	Security Natl Mtg Loan Tr RMBS Ser 2004-			06/01/2017.	Paydown.....		19,548	19,548	19,548	19,548				.0		19,548			.0	464	11/25/2034.	1FM.....
83413U A* 1	Solar Capital Sr Nt 5.875% 05/11/17.....			05/11/2017.	Maturity.....		12,500,000	12,500,000	12,500,000	12,500,000				.0		12,500,000			.0	367,188	05/11/2017.	2.....
858119 BE 9	Steel Dynamics Inc Sr Nt 5.000% 12/15/...			05/22/2017.	Tax Free Exchange.....		4,979,395	4,867,000	4,979,712			(318)		(318)		4,979,395			.0	112,211	12/15/2026.	3FE.....
863579 CD 8	2004			06/01/2017.	Paydown.....		58,157	58,157	58,657	58,481		(5)		(5)		58,476		(319)	(319)	703	10/25/2034.	1FM.....
86358R 5X 1	2002-			06/26/2017.	Paydown.....		443,252	443,252	410,493	416,477		26,776		26,776		443,252			.0	3,301	08/25/2032.	1FM.....
86359A QK 2	2003-			06/01/2017.	Paydown.....		8,379	8,379	8,374	8,352		27		27		8,379			.0	236	04/25/2033.	1FM.....
86359B ZG 9	2004-			06/01/2017.	Paydown.....		36,501	36,501	36,489	36,394		107		107		36,501			.0	845	09/25/2034.	1FM.....
86359B ZS 3	2004-			05/01/2017.	Paydown.....		1,259,943	1,259,943	1,278,055	1,267,674		(7,731)		(7,731)		1,259,943			.0	30,152	09/25/2034.	1FM.....
86359D FQ 5	2005-			06/01/2017.	Paydown.....		53,549	53,549	54,127	53,678		(128)		(128)		53,549			.0	1,267	06/25/2035.	3FM.....
86359D GQ 4	2005-			06/01/2017.	Paydown.....		31,377	31,377	31,469	31,366		(1)		(1)		31,366		11	11	693	12/25/2034.	3FM.....
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt			06/30/2017.	Redemption 100.0000.....		34,391	34,391	34,391	34,391				.0		34,391			.0	1,053	03/30/2023.	2FE.....
90263B HF 8	UCFC Home Equity Loans RMBS Ser 1998-D C			05/01/2017.	Paydown.....			7,315	6,932	7,136		5		5		7,141		(7,141)	(7,141)	109	04/15/2030.	4FM.....
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G			06/15/2017.	Redemption 100.0000.....		113,519	113,519	113,145	113,452		67		67		113,519			.0	2,226	11/15/2018.	1.....
91740# AA 8	United States of America BIA-2 CTL Alber..			06/15/2017.	Redemption 100.0000.....		12,997	12,997	12,997	12,997				.0		12,997			.0	312	10/15/2025.	1.....
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls.			06/15/2017.	Redemption 100.0000.....		54,590	54,590	54,590	54,590				.0		54,590			.0	1,229	12/15/2026.	1.....
91847* AA 4	VA Evansville IN CTL Ls Fin Tr 4.950%....			06/14/2017.	Redemption 100.0000.....		105,978	105,978	105,978	105,978				.0		105,978			.0	2,187	10/14/2031.	1.....
92890H AD 4	WEA Fin LLC/Westfield Sr Nt 4.750% 09/...			05/16/2017.	Suntrust Robinson Humprey Inc.....		3,826,701	3,900,000	3,904,619	3,904,444		(30)		(30)		3,904,414		(77,713)	(77,713)	121,363	09/17/2044.	2FE.....
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10			06/01/2017.	Paydown.....		27,135	27,135	26,735	26,896		239		239		27,135			.0	341	10/25/2033.	1FM.....
931427 AP 3	Walgreens Boots Alliance Sr Nt 3.100%....			06/05/2017.	Call 100.0000.....		6,000,000	6,000,000	5,983,500	5,984,747		920		920		5,985,666		14,334	14,334	155,067	06/01/2023.	2FE.....
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20			06/01/2017.	Paydown.....		7,103	9,570	9,648	9,613				.0		9,612		(2,509)	(2,509)	222	10/25/2035.	3FM.....
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L			06/15/2017.	Redemption 100.0000.....		9,738	9,738	10,196	10,026		(287)		(287)		9,738			.0	300	05/15/2032.	1.....
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59			06/01/2017.	Redemption 100.0000.....		20,877	20,877	20,877	20,877				.0		20,877			.0	574	11/01/2022.	2.....
94983B AM 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2			06/01/2017.	Paydown.....		498,252	498,252	473,651	484,025		14,227		14,227		498,252			.0	11,781	04/25/2036.	1FM.....
96188# AA 6	WETT Holdings LLC Sr Sec Nt 4.310% 12/...			06/30/2017.	Redemption 100.0000.....		66,667	66,667	66,667	66,667				.0		66,667			.0	1,437	12/18/2024.	2FE.....
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1 7			06/25/2017.	Redemption 100.0000.....		27,110	27,110	31,083	28,097		(987)		(987)		27,110			.0	866	01/25/2023.	2.....
29250N AB 1	Enbridge Inc Sr Nt 5.600% 04/01/17.....			04/01/2017.	Maturity.....		6,000,000	6,000,000	5,846,040	5,994,843		5,157		5,157		6,000,000			.0	168,000	04/01/2017.	2FE.....
03938L AM 6	ArcelorMittal Sr Nt 10.600% 06/01/19.....		C	04/03/2017.	Call 100.0000.....		10,000,000	10,000,000	12,876,800	11,022,049		(140,313)		(140,313)		10,881,736		(881,736)	(881,736)	2,226,228	06/01/2019.	3FE.....
71429M AB 1	Perrigo Finance Unlimited Sr Nt 4.375%....		D	06/20/2017.	Various.....		14,049,078	13,500,000	13,466,385	13,468,687		1,314		1,314		13,470,001		579,077	579,077	454,125	03/15/2026.	2FE.....
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-		C	06/22/2017.	Paydown.....		304,111	304,111	206,415	219,464		84,647		84,647		304,111			.0	2,995	03/22/2038.	1FE.....
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B		C	06/22/2017.	Paydown.....		9,425	9,425	9,426	3,825		5,600		5,600		9,425			.0	79	12/22/2035.	4AM.....
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser		C	06/22/2017.	Redemption 100.0000.....		9,712	9,712	9,712	9,712				.0		9,712			.0	69	03/22/2038.	1FE.....
893830 AS 8	Transocean Sedco Forex Inc Sr Nt 6.000.		C	06/27/2017.	Call 100.0000.....		4,939,000	4,939,000	5,310,265	5,020,182		(32,225)		(32,225)		4,987,956		(48,956)	(48,956)	288,191	03/15/2018.	4FE.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
893830 AY 5	Transocean Sedco Forex Inc Co Gtd Nt		C	06/27/2017.	Call 100.0000.....	.....	.....6,000,000	6,000,000	6,506,580	6,252,060	.....	.....(28,997)	.....	.....(28,997)	.....	.....6,223,064	.....	....(223,064)	(223,064)	465,500	11/15/2020.	4FE.....
F3166# AC 8	Essilor Int Sr Nt Ser A 1.840% 05/05/.....		C	05/05/2017.	Maturity.....	.....	.....12,000,000	12,000,000	12,000,000	12,000,000	.....	.....	.....	.....0	.....	.....12,000,000	.....	.....	.....0	110,400	05/05/2017.	1.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....						...170,557,415	...168,662,076	...176,397,179	151,412,199	13,478	(81,678)	14,125	(82,325)	0	172,298,435	0	...(1,741,021)	...(1,741,021)	..9,251,816	XXX	XXX
8399997.	Total - Bonds - Part 4.....						...177,974,589	...176,079,250	...184,038,184	158,934,939	13,478	(187,241)	14,125	(187,888)	0	179,715,609	0	...(1,741,021)	...(1,741,021)	..9,397,299	XXX	XXX
8399999.	Total - Bonds.....						...177,974,589	...176,079,250	...184,038,184	158,934,939	13,478	(187,241)	14,125	(187,888)	0	179,715,609	0	...(1,741,021)	...(1,741,021)	..9,397,299	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....						...177,974,589	XXX	...184,038,184	158,934,939	13,478	(187,241)	14,125	(187,888)	0	179,715,609	0	...(1,741,021)	...(1,741,021)	..9,397,299	XXX	XXX

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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/16/2015	07/09/2018	8,480	2,108,320	248.6100	69,709	.....	.....94,295	..	94,295	7,636	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/16/2015	07/09/2018	40,895	..10,090,962	246.7500	364,379	.....	.....513,780	..	513,780	44,693	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/16/2015	07/07/2017	4,414	1,087,485	246.3600	28,163	.....	.....51,985	..	51,985	8,266	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/16/2015	07/09/2018	29,232	7,132,895	244.0100	292,027	.....	.....433,311	..	433,311	39,998	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/16/2015	07/09/2018	5,901	1,478,906	250.6200	44,434	.....	.....56,955	..	56,955	4,097	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/16/2015	07/09/2018	18,216	4,423,692	242.8400	190,909	.....	.....288,354	..	288,354	26,963	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/16/2015	07/07/2017	55	13,065	239.4200	511	.....	.....1,021	..	1,021	136	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/16/2015	07/07/2017	670	163,370	243.9600	4,902	.....	.....9,493	..	9,493	1,465	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/16/2015	07/07/2017	119	28,499	240.0100	1,077	.....	.....2,152	..	2,152	293	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/16/2015	07/09/2018	5,486	1,379,924	251.5300	39,665	.....	.....49,497	..	49,497	3,313	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/16/2015	07/07/2017	2,554	624,755	244.6200	18,006	.....	.....34,520	..	34,520	5,400	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/16/2015	07/07/2017	5,273	1,310,546	248.5300	29,583	.....	.....50,662	..	50,662	7,675	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/16/2015	07/07/2017	8,196	2,027,321	247.3700	49,255	.....	.....88,242	..	88,242	13,903	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2018	65,621	..15,810,036	240.9300	717,236	.....	.....1,152,762	..	1,152,762	107,583	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2018	13,910	3,545,039	254.8600	82,902	.....	.....98,173	..	98,173	4,618	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2018	19,608	4,914,871	250.6600	141,568	.....	.....191,023	..	191,023	13,849	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2018	101,914	..25,264,498	247.9000	831,619	.....	.....1,198,440	..	1,198,440	99,521	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2017	173	41,813	241.7100	1,367	.....	.....2,840	..	2,840	398	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2017	3,802	922,158	242.5200	28,746	.....	.....59,348	..	59,348	8,493	.....	.....	.....	.....	.....	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	1,661,387	245.5700	42,960	.....	.....84,984	..	84,984	12,627	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2017	7,179	1,803,062	251.1700	32,448	.....	.....50,317	..	50,317	4,150	.....	.....	.....	.....	.....	003.....
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	2,146,712	248.1900	47,053	.....	.....86,041	..	86,041	11,865	.....	.....	.....	.....	.....	003.....

QE06

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.1

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
		Schedul e / 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/Adjust ed Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza tion) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Referenc e Entity	Hedge Effectivenes s at Inception and at Year- end (b)	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2017	22,218	...5,490,589	247.1200	128,866	.....	.....244,714	..	244,714	35,464	.....	.....	.....	.....	.....	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	639,406	240.7900	29,183	.....	.....46,980	..	46,980	4,386	.....	.....	.....	.....	.....	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	3,923,079	250.7200	112,660	.....	.....151,786	..	151,786	10,962	.....	.....	.....	.....	.....	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	2,292,417	239.3100	86,118	.....	.....180,232	..	180,232	23,446	.....	.....	.....	.....	.....	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	32,499	240.0600	1,170	.....	.....2,446	..	2,446	326	.....	.....	.....	.....	.....	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	..30,289,767	243.4600	1,226,719	.....	.....1,910,815	..	1,910,815	175,247	.....	.....	.....	.....	.....	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	..37,538,444	243.5600	1,131,270	.....	.....2,364,181	..	2,364,181	213,491	.....	.....	.....	.....	.....	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	4,447,912	245.3000	122,757	.....	.....252,033	..	252,033	22,144	.....	.....	.....	.....	.....	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	..10,062,389	246.6400	259,475	.....	.....523,441	..	523,441	44,580	.....	.....	.....	.....	.....	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	..34,305,846	238.6200	1,314,037	.....	.....2,830,541	..	2,830,541	259,926	.....	.....	.....	.....	.....	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	195,829	239.0000	5,211	.....	.....15,662	..	15,662	1,980	.....	.....	.....	.....	.....	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	374,284	239.0600	9,926	.....	.....29,833	..	29,833	3,778	.....	.....	.....	.....	.....	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	611,971	238.6700	16,641	.....	.....49,856	..	49,856	6,237	.....	.....	.....	.....	.....	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	1,566,489	238.9900	41,687	.....	.....125,355	..	125,355	15,841	.....	.....	.....	.....	.....	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	1,228,319	243.7000	23,992	.....	.....72,704	..	72,704	10,197	.....	.....	.....	.....	.....	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	775,986	247.1300	11,932	.....	.....34,590	..	34,590	4,629	.....	.....	.....	.....	.....	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	2,273,967	244.7500	41,345	.....	.....124,298	..	124,298	17,486	.....	.....	.....	.....	.....	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	3,087,240	244.2000	58,281	.....	.....176,059	..	176,059	24,765	.....	.....	.....	.....	.....	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	..20,110,401	238.9300	758,359	.....	.....1,633,395	..	1,633,395	150,152	.....	.....	.....	.....	.....	003.....	
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	5,275,898	249.6200	116,458	.....	.....223,927	..	223,927	17,141	.....	.....	.....	.....	.....	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	360,584	232.4700	13,588	.....	.....39,744	..	39,744	4,013	.....	.....	.....	.....	.....	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	..17,468,483	233.3400	821,245	.....	.....1,843,841	..	1,843,841	160,364	.....	.....	.....	.....	.....	003.....	

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
		Schedul e / 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/Adjust ed Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza tion) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Referenc e Entity	Hedge Effectivenes s at Inception and at Year- end (b)	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/08/2015	08/31/2018	10,883	...2,652,985	243.7800	75,526	.....	.....165,337	..	165,337	14,793	.....	.....	.....	.....	.....	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	..26,246,768	233.5300	...1,222,819	.....	.....2,747,830	..	2,747,830	239,573	.....	.....	.....	.....	.....	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	..28,057,772	241.5400	893,286	.....	.....1,986,922	..	1,986,922	180,884	.....	.....	.....	.....	.....	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	...3,661,184	239.8700	126,532	.....	.....283,576	..	283,576	25,891	.....	.....	.....	.....	.....	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	..31,489,169	238.0400	...1,189,244	.....	.....2,676,744	..	2,676,744	243,226	.....	.....	.....	.....	.....	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	690,248	234.4800	23,079	.....	.....69,524	..	69,524	7,518	.....	.....	.....	.....	.....	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	429,816	233.8600	14,924	.....	.....44,544	..	44,544	4,716	.....	.....	.....	.....	.....	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	...1,415,594	232.6600	52,752	.....	.....154,749	..	154,749	15,729	.....	.....	.....	.....	.....	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	...1,739,663	237.7800	47,409	.....	.....148,703	..	148,703	17,925	.....	.....	.....	.....	.....	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	980,677	241.0800	21,560	.....	.....69,288	..	69,288	9,134	.....	.....	.....	.....	.....	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	...6,865,757	240.0700	161,298	.....	.....515,936	..	515,936	66,406	.....	.....	.....	.....	.....	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	...3,077,975	238.4000	80,694	.....	.....254,429	..	254,429	31,253	.....	.....	.....	.....	.....	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	284,387	233.5600	13,236	.....	.....29,735	..	29,735	2,594	.....	.....	.....	.....	.....	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	16,996	233.4600	664	.....	.....1,792	..	1,792	185	.....	.....	.....	.....	.....	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	160,014	234.0100	7,870	.....	.....16,418	..	16,418	1,428	.....	.....	.....	.....	.....	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	..24,643,565	232.9200	...1,272,806	.....	.....2,649,512	..	2,649,512	227,301	.....	.....	.....	.....	.....	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	...8,116,830	243.8500	251,311	.....	.....506,466	..	506,466	44,912	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/28/2015	09/24/2018	184,720	..43,071,256	233.1700	...2,200,020	.....	.....4,581,954	..	4,581,954	394,412	.....	.....	.....	.....	.....	003.....	
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	..20,805,557	241.2000	733,198	.....	.....1,506,506	..	1,506,506	136,440	.....	.....	.....	.....	.....	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	...8,572,002	239.8500	322,008	.....	.....666,568	..	666,568	60,506	.....	.....	.....	.....	.....	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	..55,631,362	237.7100	...2,312,220	.....	.....4,815,586	..	4,815,586	434,192	.....	.....	.....	.....	.....	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	47,823	232.0600	2,024	.....	.....5,362	..	5,362	531	.....	.....	.....	.....	.....	003.....	

QE06.2

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/28/2015	09/22/2017	2,260	525,076	232.3600	21,852	.....	.....	.....58,117	..	58,117	5,807	.....	.....	.....	.....	.....	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	1,477,899	232.8100	59,926	.....	.....	.....160,414	..	160,414	16,266	.....	.....	.....	.....	.....	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	2,106,489	233.0700	84,144	.....	.....	.....226,044	..	226,044	23,115	.....	.....	.....	.....	.....	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	3,517,871	237.8000	106,069	.....	.....	.....300,226	..	300,226	35,556	.....	.....	.....	.....	.....	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	2,229,149	241.5100	53,165	.....	.....	.....153,218	..	153,218	19,708	.....	.....	.....	.....	.....	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	3,842,287	238.9500	107,896	.....	.....	.....307,906	..	307,906	37,590	.....	.....	.....	.....	.....	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	5,976,927	238.7500	169,983	.....	.....	.....484,358	..	484,358	58,833	.....	.....	.....	.....	.....	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	14,242	234.4300	582	.....	.....	.....1,436	..	1,436	152	.....	.....	.....	.....	.....	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	301,465	234.7600	15,525	.....	.....	.....29,943	..	29,943	2,606	.....	.....	.....	.....	.....	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	..38,582,888	234.6200	1,999,693	.....	.....	.....3,856,063	..	3,856,063	335,191	.....	.....	.....	.....	.....	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	9,094,352	245.3500	286,527	.....	.....	.....521,638	..	521,638	45,059	.....	.....	.....	.....	.....	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	..58,256,128	234.6500	3,013,976	.....	.....	.....5,814,555	..	5,814,555	505,601	.....	.....	.....	.....	.....	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	9,164,285	242.6700	328,550	.....	.....	.....614,100	..	614,100	54,732	.....	.....	.....	.....	.....	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	..16,999,052	241.1500	654,867	.....	.....	.....1,237,480	..	1,237,480	110,979	.....	.....	.....	.....	.....	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	..53,816,144	239.2900	2,260,238	.....	.....	.....4,314,842	..	4,314,842	387,204	.....	.....	.....	.....	.....	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	19,665	233.9900	824	.....	.....	.....2,024	..	2,024	212	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/14/2015	10/13/2017	1,893	444,387	234.7900	17,810	.....	.....	.....44,068	..	44,068	4,713	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/14/2015	10/13/2017	1,878	440,098	234.3400	18,085	.....	.....	.....44,568	..	44,568	4,702	.....	.....	.....	.....	.....	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	2,766,013	234.5800	112,136	.....	.....	.....277,006	..	277,006	29,438	.....	.....	.....	.....	.....	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	3,421,162	239.1700	105,995	.....	.....	.....270,685	..	270,685	32,492	.....	.....	.....	.....	.....	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	1,212,058	243.0800	29,419	.....	.....	.....75,069	..	75,069	9,454	.....	.....	.....	.....	.....	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	5,399,455	240.2300	156,659	.....	.....	.....401,665	..	401,665	49,212	.....	.....	.....	.....	.....	003.....

QE06.3

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DB - PART A - SECTION 1

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

QE06.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/14/2015	10/13/2017	50,494	..12,125,608	240,1400	353,962	.....	.....	.....906,870	..	906,870	110,938	.....	.....	.....	.....	.....	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	912,170	235,1100	31,698	.....	.....	.....89,067	..	89,067	9,526	.....	.....	.....	.....	.....	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	..36,350,656	235,4900	1,643,953	.....	.....	.....3,496,932	..	3,496,932	304,266	.....	.....	.....	.....	.....	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	...8,463,206	246,3700	226,377	.....	.....	.....458,445	..	458,445	38,757	.....	.....	.....	.....	.....	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	..51,159,654	235,4900	2,313,688	.....	.....	.....4,921,573	..	4,921,573	428,223	.....	.....	.....	.....	.....	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	..15,256,734	243,6600	467,733	.....	.....	.....970,185	..	970,185	85,200	.....	.....	.....	.....	.....	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	..13,987,237	242,2600	459,582	.....	.....	.....961,641	..	961,641	85,179	.....	.....	.....	.....	.....	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	831,701	235,5700	28,139	.....	.....	.....79,435	..	79,435	8,605	.....	.....	.....	.....	.....	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	...1,421,339	235,3600	48,674	.....	.....	.....137,134	..	137,134	14,770	.....	.....	.....	.....	.....	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	...2,190,279	235,3600	75,007	.....	.....	.....211,323	..	211,323	22,760	.....	.....	.....	.....	.....	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	...4,867,512	240,1300	124,054	.....	.....	.....364,277	..	364,277	43,645	.....	.....	.....	.....	.....	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	...3,825,309	243,6000	76,632	.....	.....	.....225,644	..	225,644	27,554	.....	.....	.....	.....	.....	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	...4,183,613	241,4300	98,079	.....	.....	.....289,175	..	289,175	35,191	.....	.....	.....	.....	.....	003.....
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	...7,191,691	241,0500	172,744	.....	.....	.....509,052	..	509,052	61,715	.....	.....	.....	.....	.....	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	672,840	235,2200	30,807	.....	.....	.....65,515	..	65,515	5,686	.....	.....	.....	.....	.....	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	..56,595,403	240,3000	2,044,312	.....	.....	.....4,317,791	..	4,317,791	384,232	.....	.....	.....	.....	.....	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	...8,326,308	239,1600	229,430	.....	.....	.....659,046	..	659,046	76,656	.....	.....	.....	.....	.....	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	299,763	232,9900	15,323	.....	.....	.....32,155	..	32,155	2,711	.....	.....	.....	.....	.....	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	343,498	233,2200	17,380	.....	.....	.....36,493	..	36,493	3,086	.....	.....	.....	.....	.....	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	188,880	233,1100	7,487	.....	.....	.....20,208	..	20,208	2,029	.....	.....	.....	.....	.....	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	378,405	233,5500	18,876	.....	.....	.....39,644	..	39,644	3,366	.....	.....	.....	.....	.....	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	224,406	243,7000	6,952	.....	.....	.....14,280	..	14,280	1,254	.....	.....	.....	.....	.....	003.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DB - PART A - SECTION 1

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

QE06.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018	137,838	..32,186,435	233.5100	1,607,185	.....	.....	.....3,377,762	..	3,377,762	286,644	.....	.....	.....	.....	.....	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	...5,238,203	244.1800	158,317	.....	.....	.....324,332	..	324,332	28,345	.....	.....	.....	.....	.....	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	869,820	233.1600	44,133	.....	.....	.....92,642	..	92,642	7,829	.....	.....	.....	.....	.....	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	..44,943,302	233.6200	2,233,506	.....	.....	.....4,694,517	..	4,694,517	398,910	.....	.....	.....	.....	.....	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	...7,661,646	241.7800	260,479	.....	.....	.....541,911	..	541,911	48,150	.....	.....	.....	.....	.....	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	..12,993,076	240.2000	476,557	.....	.....	.....998,219	..	998,219	88,832	.....	.....	.....	.....	.....	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	1,831,815	239.2500	70,287	.....	.....	.....147,642	..	147,642	13,110	.....	.....	.....	.....	.....	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	63,157	233.3700	2,468	.....	.....	.....6,679	..	6,679	675	.....	.....	.....	.....	.....	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	..52,627,342	238.3300	2,108,803	.....	.....	.....4,437,758	..	4,437,758	392,503	.....	.....	.....	.....	.....	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	129,152	233.3500	5,053	.....	.....	.....13,671	..	13,671	1,381	.....	.....	.....	.....	.....	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	53,040	233.3700	2,073	.....	.....	.....5,609	..	5,609	567	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017	279	65,076	232.9900	2,598	.....	.....	.....6,999	..	6,999	700	.....	.....	.....	.....	.....	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	88,353	241.1500	2,143	.....	.....	.....6,217	..	6,217	743	.....	.....	.....	.....	.....	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	1,491,907	233.4500	58,027	.....	.....	.....157,220	..	157,220	15,935	.....	.....	.....	.....	.....	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	...3,724,294	239.1200	102,951	.....	.....	.....295,452	..	295,452	34,341	.....	.....	.....	.....	.....	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	79,792	238.6900	2,286	.....	.....	.....6,484	..	6,484	748	.....	.....	.....	.....	.....	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	87,506	239.0800	2,423	.....	.....	.....6,958	..	6,958	809	.....	.....	.....	.....	.....	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	1,921,312	241.9200	44,395	.....	.....	.....128,763	..	128,763	15,450	.....	.....	.....	.....	.....	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	...3,864,192	238.4000	111,679	.....	.....	.....319,031	..	319,031	36,588	.....	.....	.....	.....	.....	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	199,045	240.8900	4,916	.....	.....	.....14,232	..	14,232	1,696	.....	.....	.....	.....	.....	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	...3,127,746	233.4900	121,364	.....	.....	.....329,018	..	329,018	33,385	.....	.....	.....	.....	.....	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	68,814	233.8000	2,622	.....	.....	.....7,138	..	7,138	730	.....	.....	.....	.....	.....	003.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
		Schedul e / 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/Adjust ed Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza tion) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Referenc e Entity	Hedge Effectivenes s at Inception and at Year- end (b)	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/10/2017	79	19,212	242.0600	440	.....	.....1,276	..	1,276	153	.....	.....	.....	.....	.....	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	472,563	241.7300	16,109	.....	.....33,514	..	33,514	2,978	.....	.....	.....	.....	.....	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	12,599	233.9300	486	.....	.....1,299	..	1,299	133	.....	.....	.....	.....	.....	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	10,136	234.1400	386	.....	.....1,035	..	1,035	106	.....	.....	.....	.....	.....	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	227,264	243.3000	4,895	.....	.....13,897	..	13,897	1,644	.....	.....	.....	.....	.....	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	389,999	233.9300	15,038	.....	.....40,210	..	40,210	4,110	.....	.....	.....	.....	.....	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	406,762	234.2100	15,422	.....	.....41,405	..	41,405	4,265	.....	.....	.....	.....	.....	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	219,132	241.9400	5,163	.....	.....14,671	..	14,671	1,740	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017	670	156,822	234.1600	5,967	.....	.....16,000	..	16,000	1,646	.....	.....	.....	.....	.....	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	3,279,915	234.0700	125,412	.....	.....336,019	..	336,019	34,483	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/17/2017	2,120	511,730	241.4300	12,463	.....	.....35,389	..	35,389	4,188	.....	.....	.....	.....	.....	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	1,243,811	238.8000	35,783	.....	.....100,451	..	100,451	11,519	.....	.....	.....	.....	.....	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	180,048	242.0200	4,226	.....	.....11,992	..	11,992	1,422	.....	.....	.....	.....	.....	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	889,619	239.3200	24,794	.....	.....69,780	..	69,780	8,073	.....	.....	.....	.....	.....	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	207,456	239.5900	5,680	.....	.....16,023	..	16,023	1,861	.....	.....	.....	.....	.....	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	2,475,557	239.8900	66,561	.....	.....187,911	..	187,911	21,917	.....	.....	.....	.....	.....	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	5,638,006	239.5500	154,866	.....	.....436,462	..	436,462	50,667	.....	.....	.....	.....	.....	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	337,355	234.4600	16,389	.....	.....33,997	..	33,997	2,917	.....	.....	.....	.....	.....	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	975,120	233.9600	48,431	.....	.....100,413	..	100,413	8,568	.....	.....	.....	.....	.....	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	462,277	234.0100	22,915	.....	.....47,501	..	47,501	4,056	.....	.....	.....	.....	.....	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	73,353	244.6000	2,210	.....	.....4,440	..	4,440	388	.....	.....	.....	.....	.....	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	..19,761,672	234.1100	974,958	.....	.....2,021,884	..	2,021,884	172,823	.....	.....	.....	.....	.....	003.....	

QE06.6

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.7

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	9,914	2,424,956	244.6100	73,063	.....	.....	.....146,686	..	146,686	12,802	.....	.....	.....	.....	.....	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	1,270,885	234.0200	62,941	.....	.....	.....130,533	..	130,533	11,146	.....	.....	.....	.....	.....	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	832,905	242.2300	28,161	.....	.....	.....57,566	..	57,566	5,120	.....	.....	.....	.....	.....	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	..32,743,185	234.1200	1,615,342	.....	.....	.....3,348,625	..	3,348,625	286,261	.....	.....	.....	.....	.....	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	1,986,638	241.6300	69,146	.....	.....	.....141,797	..	141,797	12,638	.....	.....	.....	.....	.....	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	9,411,778	242.1200	319,920	.....	.....	.....654,371	..	654,371	58,229	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	47,096	..11,327,530	240.5200	415,858	.....	.....	.....856,863	..	856,863	76,460	.....	.....	.....	.....	.....	003.....
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	4,005,621	240.2800	148,869	.....	.....	.....306,759	..	306,759	27,368	.....	.....	.....	.....	.....	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	..34,392,816	238.7900	1,371,161	.....	.....	.....2,837,896	..	2,837,896	252,097	.....	.....	.....	.....	.....	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	18,829	234.4800	588	.....	.....	.....1,892	..	1,892	195	.....	.....	.....	.....	.....	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	1,993,131	239.2200	45,991	.....	.....	.....157,226	..	157,226	17,918	.....	.....	.....	.....	.....	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	378,639	242.7300	6,879	.....	.....	.....24,090	..	24,090	2,807	.....	.....	.....	.....	.....	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	585,846	240.0900	12,737	.....	.....	.....43,958	..	43,958	5,065	.....	.....	.....	.....	.....	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	2,130,526	239.7300	47,458	.....	.....	.....163,245	..	163,245	18,731	.....	.....	.....	.....	.....	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	1,829,396	240.1000	39,773	.....	.....	.....137,186	..	137,186	15,808	.....	.....	.....	.....	.....	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	5,365,999	239.9000	118,325	.....	.....	.....407,123	..	407,123	46,807	.....	.....	.....	.....	.....	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	372,287	234.7200	11,467	.....	.....	.....36,998	..	36,998	3,841	.....	.....	.....	.....	.....	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	158,806	234.4900	4,957	.....	.....	.....15,952	..	15,952	1,646	.....	.....	.....	.....	.....	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	167,694	234.2200	5,320	.....	.....	.....17,056	..	17,056	1,747	.....	.....	.....	.....	.....	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	1,014,862	234.2500	32,146	.....	.....	.....103,081	..	103,081	10,571	.....	.....	.....	.....	.....	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	343,217	242.5800	6,296	.....	.....	.....22,054	..	22,054	2,570	.....	.....	.....	.....	.....	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	1,330,756	234.4800	41,544	.....	.....	.....133,738	..	133,738	13,798	.....	.....	.....	.....	.....	003.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2017	7,057	1,653,881	234.3600	52,010	.....	.....	.....167,137	..	167,137	17,190	.....	.....	.....	.....	.....	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	777,440	241.6300	15,251	.....	.....	.....53,117	..	53,117	6,186	.....	.....	.....	.....	.....	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	312,014	234.8900	12,951	.....	.....	.....30,866	..	30,866	2,643	.....	.....	.....	.....	.....	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	1,271,492	234.6000	53,494	.....	.....	.....127,385	..	127,385	10,873	.....	.....	.....	.....	.....	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	1,678,702	234.5300	70,862	.....	.....	.....168,694	..	168,694	14,388	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	4,775	1,170,888	245.1900	29,226	.....	.....	.....68,660	..	68,660	5,951	.....	.....	.....	.....	.....	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	..22,846,840	234.5000	965,510	.....	.....	.....2,298,884	..	2,298,884	196,010	.....	.....	.....	.....	.....	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	...5,253,573	245.2700	130,659	.....	.....	.....306,626	..	306,626	26,552	.....	.....	.....	.....	.....	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	...6,972,338	234.6300	293,003	.....	.....	.....697,615	..	697,615	59,564	.....	.....	.....	.....	.....	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	1,183,595	242.5200	33,821	.....	.....	.....80,667	..	80,667	7,131	.....	.....	.....	.....	.....	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	..26,973,800	234.5100	1,139,868	.....	.....	.....2,712,967	..	2,712,967	231,341	.....	.....	.....	.....	.....	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	3,137,786	241.9000	92,746	.....	.....	.....221,106	..	221,106	19,586	.....	.....	.....	.....	.....	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	8,086,490	242.5900	230,338	.....	.....	.....549,041	..	549,041	48,526	.....	.....	.....	.....	.....	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	5,860,400	241.1100	180,107	.....	.....	.....430,520	..	430,520	38,172	.....	.....	.....	.....	.....	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	4,918,047	240.5600	155,171	.....	.....	.....371,720	..	371,720	32,954	.....	.....	.....	.....	.....	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	..40,739,349	239.2500	1,372,452	.....	.....	.....3,289,317	..	3,289,317	290,778	.....	.....	.....	.....	.....	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	85,700	231.9400	3,163	.....	.....	.....9,637	..	9,637	924	.....	.....	.....	.....	.....	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	348,143	231.7600	12,979	.....	.....	.....39,450	..	39,450	3,767	.....	.....	.....	.....	.....	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	29,237	231.1200	1,132	.....	.....	.....3,403	..	3,403	319	.....	.....	.....	.....	.....	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	74,212	240.1300	1,635	.....	.....	.....5,556	..	5,556	635	.....	.....	.....	.....	.....	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	158,672	235.0700	4,847	.....	.....	.....15,508	..	15,508	1,617	.....	.....	.....	.....	.....	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	1,908,529	231.9700	70,345			214,351	..	214,351	20,588						003.....

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NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017	2,997	718,104	239.5700	16,426	.....	.....	.....55,536	..	55,536	6,306	.....	.....	.....	.....	.....	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	432,829	231.8000	16,114	.....	.....	.....49,118	..	49,118	4,684	.....	.....	.....	.....	.....	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	1,768,112	232.9200	61,564	.....	.....	.....190,605	..	190,605	18,795	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017	6,435	1,536,347	238.7500	37,065	.....	.....	.....124,412	..	124,412	13,967	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/08/2017	7,648	1,809,446	236.6000	50,169	.....	.....	.....164,102	..	164,102	17,717	.....	.....	.....	.....	.....	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	355,067	240.5700	7,601	.....	.....	.....25,901	..	25,901	2,972	.....	.....	.....	.....	.....	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	1,502,156	237.1100	40,356	.....	.....	.....132,743	..	132,743	14,481	.....	.....	.....	.....	.....	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	4,559,859	238.0700	115,112	.....	.....	.....383,150	..	383,150	42,545	.....	.....	.....	.....	.....	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	370,815	240.1700	8,152	.....	.....	.....27,698	..	27,698	3,166	.....	.....	.....	.....	.....	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	4,262,088	237.6400	110,659	.....	.....	.....366,392	..	366,392	40,376	.....	.....	.....	.....	.....	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	278,446	231.8200	13,465	.....	.....	.....31,349	..	31,349	2,579	.....	.....	.....	.....	.....	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	2,028,239	232.1800	96,529	.....	.....	.....225,043	..	225,043	18,603	.....	.....	.....	.....	.....	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	3,624,069	231.8800	174,733	.....	.....	.....407,035	..	407,035	33,513	.....	.....	.....	.....	.....	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	898,024	242.1700	26,477	.....	.....	.....62,458	..	62,458	5,530	.....	.....	.....	.....	.....	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	..19,681,834	232.1400	937,715	.....	.....	.....2,187,345	..	2,187,345	180,720	.....	.....	.....	.....	.....	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	2,416,101	243.3400	67,119	.....	.....	.....157,682	..	157,682	13,892	.....	.....	.....	.....	.....	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	6,769,674	232.0000	324,769	.....	.....	.....756,646	..	756,646	62,399	.....	.....	.....	.....	.....	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	1,639,113	240.7900	51,803	.....	.....	.....122,567	..	122,567	10,868	.....	.....	.....	.....	.....	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	..27,257,659	232.0200	1,306,375	.....	.....	.....3,044,100	..	3,044,100	251,110	.....	.....	.....	.....	.....	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	4,019,947	239.2800	136,753	.....	.....	.....324,370	..	324,370	28,660	.....	.....	.....	.....	.....	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	4,887,900	240.8700	153,819	.....	.....	.....363,996	..	363,996	32,277	.....	.....	.....	.....	.....	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	6,753,037	238.7500	235,897			559,224	..	559,224	49,284						003.....

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NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	55,251	..13,175,266	238.4600	466,875	.....	.....	.....1,106,477	..	1,106,477	97,355	.....	.....	.....	.....	.....	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	..36,217,756	237.2400	1,360,227	.....	.....	.....3,222,820	..	3,222,820	281,255	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2017	628	145,641	231.9600	5,619	.....	.....	.....16,354	..	16,354	1,560	.....	.....	.....	.....	.....	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	486,623	232.1300	18,595	.....	.....	.....54,250	..	54,250	5,198	.....	.....	.....	.....	.....	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	...2,616,697	232.0400	100,477	.....	.....	.....292,834	..	292,834	27,987	.....	.....	.....	.....	.....	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	...2,393,468	239.4100	58,385	.....	.....	.....186,859	..	186,859	20,873	.....	.....	.....	.....	.....	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	964,475	236.7100	27,951	.....	.....	.....86,960	..	86,960	9,299	.....	.....	.....	.....	.....	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	...1,073,838	239.9300	25,332	.....	.....	.....81,383	..	81,383	9,140	.....	.....	.....	.....	.....	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	..12,167,342	237.3600	338,836	.....	.....	.....1,061,204	..	1,061,204	114,915	.....	.....	.....	.....	.....	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	638,958	237.6600	17,449	.....	.....	.....54,864	..	54,864	5,973	.....	.....	.....	.....	.....	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	...3,297,100	237.5600	90,630	.....	.....	.....284,590	..	284,590	30,931	.....	.....	.....	.....	.....	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	350,139	232.3400	17,105	.....	.....	.....38,597	..	38,597	3,168	.....	.....	.....	.....	.....	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	75,415	232.3900	2,840	.....	.....	.....8,314	..	8,314	802	.....	.....	.....	.....	.....	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	126,224	232.1100	6,227	.....	.....	.....14,045	..	14,045	1,150	.....	.....	.....	.....	.....	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	...4,130,234	232.2700	202,360	.....	.....	.....456,590	..	456,590	37,440	.....	.....	.....	.....	.....	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	...9,200,309	232.1800	452,526	.....	.....	.....1,020,807	..	1,020,807	83,610	.....	.....	.....	.....	.....	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	...2,716,980	242.5500	81,773	.....	.....	.....185,682	..	185,682	16,190	.....	.....	.....	.....	.....	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	..19,599,731	232.1000	967,742	.....	.....	.....2,181,728	..	2,181,728	178,513	.....	.....	.....	.....	.....	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	...3,151,160	242.7100	94,128	.....	.....	.....213,512	..	213,512	18,610	.....	.....	.....	.....	.....	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	..25,258,408	232.2800	1,236,388	.....	.....	.....2,791,135	..	2,791,135	228,903	.....	.....	.....	.....	.....	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	...7,447,473	240.1200	252,777	.....	.....	.....577,281	..	577,281	50,325	.....	.....	.....	.....	.....	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	..37,858,127	232.0600	1,872,840	.....	.....	.....4,220,983	..	4,220,983	345,191	.....	.....	.....	.....	.....	003.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	67,043	..16,063,532	239.6000	559,140	.....	.....	.....1,277,821	..	1,277,821	111,266	.....	.....	.....	.....	.....	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	36,527	232.4200	1,372	.....	.....	.....4,022	..	4,022	388	.....	.....	.....	.....	.....	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	..10,977,073	240.2500	370,091	.....	.....	.....845,332	..	845,332	73,708	.....	.....	.....	.....	.....	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	286,942	232.4600	10,751	.....	.....	.....31,539	..	31,539	3,048	.....	.....	.....	.....	.....	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	449,599	231.7200	17,598	.....	.....	.....51,000	..	51,000	4,832	.....	.....	.....	.....	.....	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	89,480	241.2700	1,932	.....	.....	.....6,262	..	6,262	710	.....	.....	.....	.....	.....	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	801,705	232.1200	30,636	.....	.....	.....89,414	..	89,414	8,564	.....	.....	.....	.....	.....	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	3,515,082	232.0500	134,968	.....	.....	.....393,205	..	393,205	37,590	.....	.....	.....	.....	.....	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	1,042,449	240.0900	24,358	.....	.....	.....78,275	..	78,275	8,804	.....	.....	.....	.....	.....	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	8,423,033	238.5300	308,629	.....	.....	.....705,901	..	705,901	61,231	.....	.....	.....	.....	.....	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	..37,176,904	238.2400	1,381,026	.....	.....	.....3,159,184	..	3,159,184	273,658	.....	.....	.....	.....	.....	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	..46,417,418	236.7800	1,848,620	.....	.....	.....4,222,932	..	4,222,932	362,481	.....	.....	.....	.....	.....	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	3,243,402	237.4400	89,745	.....	.....	.....281,710	..	281,710	30,551	.....	.....	.....	.....	.....	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	268,259	232.3900	10,389	.....	.....	.....29,563	..	29,563	2,831	.....	.....	.....	.....	.....	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	4,638,467	237.8000	129,323	.....	.....	.....395,372	..	395,372	42,501	.....	.....	.....	.....	.....	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	6,650,604	237.6100	187,810	.....	.....	.....572,550	..	572,550	61,358	.....	.....	.....	.....	.....	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	1,453,332	237.8900	40,321	.....	.....	.....123,293	..	123,293	13,273	.....	.....	.....	.....	.....	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	3,841,272	237.6100	108,476	.....	.....	.....330,695	..	330,695	35,440	.....	.....	.....	.....	.....	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	371,168	232.1700	18,801	.....	.....	.....41,205	..	41,205	3,363	.....	.....	.....	.....	.....	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	68,282	232.5600	3,400	.....	.....	.....7,461	..	7,461	612	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019	14,610	3,394,110	232.3100	170,940	.....	.....	.....374,664	..	374,664	30,632	.....	.....	.....	.....	.....	003.....
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	6,272,948	232.3400	315,348	.....	.....	.....691,605	..	691,605	56,566	.....	.....	.....	.....	.....	003.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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		Schedul e / 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/Adjust ed Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza tion) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Referenc e Entity	Hedge Effectivenes s at Inception and at Year- end (b)	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019	14,117	3,426,972	242.7500	105,315	.....	.....232,239	..	232,239	20,174	.....	.....	.....	.....	.....	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	7,775,504	232.2900	391,972	.....	.....859,009	..	859,009	70,214	.....	.....	.....	.....	.....	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	41,262	232.2500	1,611	.....	.....4,574	..	4,574	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	8,074	1,961,897	243.0000	59,584	.....	.....131,181	..	131,181	11,390	.....	.....	.....	.....	.....	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	..25,572,311	232.2900	1,289,129	.....	.....2,825,133	..	2,825,133	230,920	.....	.....	.....	.....	.....	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	8,409,604	240.3700	290,734	.....	.....644,736	..	644,736	55,954	.....	.....	.....	.....	.....	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	..16,522,200	232.3000	832,156	.....	.....1,824,570	..	1,824,570	149,155	.....	.....	.....	.....	.....	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	..17,355,558	239.7100	619,040	.....	.....1,375,038	..	1,375,038	119,133	.....	.....	.....	.....	.....	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	2,534,427	240.6000	86,588	.....	.....192,068	..	192,068	16,677	.....	.....	.....	.....	.....	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	3,836,215	238.8800	142,445	.....	.....316,507	..	316,507	27,358	.....	.....	.....	.....	.....	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	..32,222,716	238.4200	1,223,117	.....	.....2,717,896	..	2,717,896	234,547	.....	.....	.....	.....	.....	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	..21,595,072	236.9900	877,508	.....	.....1,947,516	..	1,947,516	166,750	.....	.....	.....	.....	.....	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	293,005	232.4200	11,321	.....	.....32,248	..	32,248	3,090	.....	.....	.....	.....	.....	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	1,177,368	232.3700	45,652	.....	.....129,860	..	129,860	12,426	.....	.....	.....	.....	.....	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	1,981,350	239.9900	48,050	.....	.....149,717	..	149,717	16,541	.....	.....	.....	.....	.....	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	144,476	232.5500	5,542	.....	.....15,812	..	15,812	1,520	.....	.....	.....	.....	.....	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	1,180,709	232.2100	46,169	.....	.....131,124	..	131,124	12,495	.....	.....	.....	.....	.....	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	3,728,419	239.5100	93,245	.....	.....289,545	..	289,545	31,845	.....	.....	.....	.....	.....	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	696,478	236.9600	20,486	.....	.....62,000	..	62,000	6,571	.....	.....	.....	.....	.....	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	367,045	233.7600	22,658	.....	.....38,171	..	38,171	3,157	.....	.....	.....	.....	.....	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	4,805,289	234.2300	290,906	.....	.....489,895	..	489,895	40,721	.....	.....	.....	.....	.....	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	4,316,002	233.7100	267,038	.....	.....449,791	..	449,791	37,185	.....	.....	.....	.....	.....	003.....	

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	9,559	2,337,364	244.5300	89,946	.....	.....	.....144,094	..	144,094	12,353	.....	.....	.....	.....	.....	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	2,542,691	233.5600	158,292	.....	.....	.....266,657	..	266,657	22,010	.....	.....	.....	.....	.....	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	482,032	243.5600	19,395	.....	.....	.....31,347	..	31,347	2,700	.....	.....	.....	.....	.....	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	..19,051,514	233.8500	1,172,338	.....	.....	.....1,973,792	..	1,973,792	163,422	.....	.....	.....	.....	.....	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	...6,669,037	242.0400	287,658	.....	.....	.....470,262	..	470,262	40,604	.....	.....	.....	.....	.....	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	7,356,572	233.4200	460,771	.....	.....	.....776,022	..	776,022	63,958	.....	.....	.....	.....	.....	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	..17,161,824	241.5900	755,123	.....	.....	.....1,238,754	..	1,238,754	106,958	.....	.....	.....	.....	.....	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	615,531	241.0500	27,757	.....	.....	.....45,676	..	45,676	3,942	.....	.....	.....	.....	.....	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	2,239,594	240.3000	104,384	.....	.....	.....172,595	..	172,595	14,882	.....	.....	.....	.....	.....	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	..40,247,457	240.2800	1,877,701	.....	.....	.....3,104,777	..	3,104,777	267,702	.....	.....	.....	.....	.....	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	8,518,511	238.5500	428,872	.....	.....	.....714,924	..	714,924	61,316	.....	.....	.....	.....	.....	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	2,122,104	241.0800	71,212	.....	.....	.....150,529	..	150,529	16,518	.....	.....	.....	.....	.....	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	122,862	237.5200	5,054	.....	.....	.....10,629	..	10,629	1,126	.....	.....	.....	.....	.....	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	392,148	241.2000	13,055	.....	.....	.....27,616	..	27,616	3,031	.....	.....	.....	.....	.....	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	5,004,661	240.5200	173,536	.....	.....	.....366,992	..	366,992	40,169	.....	.....	.....	.....	.....	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	9,673,599	239.4400	357,144	.....	.....	.....754,656	..	754,656	81,913	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018	204	48,597	238.3600	1,906	.....	.....	.....4,022	..	4,022	431	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018	1,280	305,519	238.7500	11,722	.....	.....	.....24,760	..	24,760	2,668	.....	.....	.....	.....	.....	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	479,373	234.3400	23,443	.....	.....	.....48,428	..	48,428	4,823	.....	.....	.....	.....	.....	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	166,082	232.8300	8,795	.....	.....	.....17,952	..	17,952	1,726	.....	.....	.....	.....	.....	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	715,356	243.4400	20,834	.....	.....	.....43,711	..	43,711	4,764	.....	.....	.....	.....	.....	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	1,601,473	233.8900	80,180	.....	.....	.....165,141	..	165,141	16,279	.....	.....	.....	.....	.....	003.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2018	11,017	2,652,496	240.7700	90,668	.....	.....	.....191,663	..	191,663	21,006	.....	.....	.....	.....	.....	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	205,581	233.2200	10,666	.....	.....	.....21,844	..	21,844	2,120	.....	.....	.....	.....	.....	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	155,427	235.1000	7,299	.....	.....	.....15,155	..	15,155	1,534	.....	.....	.....	.....	.....	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	26,559	233.6700	1,346	.....	.....	.....2,766	..	2,766	271	.....	.....	.....	.....	.....	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	442,082	233.6600	22,420	.....	.....	.....46,062	..	46,062	4,517	.....	.....	.....	.....	.....	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	55,347	239.7000	2,431	.....	.....	.....4,257	..	4,257	458	.....	.....	.....	.....	.....	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	932,552	248.9900	23,933	.....	.....	.....37,686	..	37,686	3,315	.....	.....	.....	.....	.....	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	1,723,922	241.4000	69,057	.....	.....	.....120,061	..	120,061	13,005	.....	.....	.....	.....	.....	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	640,166	250.8400	14,649	.....	.....	.....21,980	..	21,980	1,628	.....	.....	.....	.....	.....	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	452,016	251.0500	10,191	.....	.....	.....15,222	..	15,222	1,099	.....	.....	.....	.....	.....	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	58,390	236.7400	2,999	.....	.....	.....5,256	..	5,256	544	.....	.....	.....	.....	.....	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	1,988,653	249.1500	50,524	.....	.....	.....79,281	..	79,281	6,893	.....	.....	.....	.....	.....	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	16,947	243.8100	592	.....	.....	.....1,012	..	1,012	108	.....	.....	.....	.....	.....	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	925,612	250.5900	21,498	.....	.....	.....32,513	..	32,513	2,477	.....	.....	.....	.....	.....	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	25,890	251.0200	585	.....	.....	.....874	..	874	63	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018	12,447	3,052,244	245.2200	98,331	.....	.....	.....165,354	..	165,354	17,210	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018	160	37,973	236.7400	1,950	.....	.....	.....3,418	..	3,418	354	.....	.....	.....	.....	.....	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	6,109,024	246.3200	184,273	.....	.....	.....305,375	..	305,375	30,806	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	1,249	318,923	255.3100	8,707	.....	.....	.....9,905	..	9,905	642	.....	.....	.....	.....	.....	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	676,407	245.5600	21,348	.....	.....	.....35,760	..	35,760	3,691	.....	.....	.....	.....	.....	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	19,358,418	240.3200	1,047,185	.....	.....	.....1,492,624	..	1,492,624	127,927	.....	.....	.....	.....	.....	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	6,974,361	248.8900	258,362	.....	.....	.....333,790	..	333,790	26,945	.....	.....	.....	.....	.....	003.....

QE06.14

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DB - PART A - SECTION 1

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

QE06.15

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	8,189	2,079,091	253.9000	60,841	.....	.....	.....71,427	..	71,427	4,969	.....	.....	.....	.....	.....	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	1,619,601	239.8300	89,411	.....	.....	.....127,932	..	127,932	10,950	.....	.....	.....	.....	.....	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	..15,934,567	247.8100	619,867	.....	.....	.....814,754	..	814,754	66,968	.....	.....	.....	.....	.....	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	1,428,476	247.6300	56,071	.....	.....	.....73,836	..	73,836	6,085	.....	.....	.....	.....	.....	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	371,979	243.2300	13,443	.....	.....	.....23,088	..	23,088	2,482	.....	.....	.....	.....	.....	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	80,385	256.7400	1,246	.....	.....	.....1,490	..	1,490	(13)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/09/2018	793	193,307	243.8900	6,729	.....	.....	.....11,484	..	11,484	1,225	.....	.....	.....	.....	.....	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	23,327	239.3300	1,046	.....	.....	.....1,832	..	1,832	196	.....	.....	.....	.....	.....	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	176,406	247.1600	5,060	.....	.....	.....8,270	..	8,270	807	.....	.....	.....	.....	.....	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	587,675	239.5800	25,977	.....	.....	.....45,507	..	45,507	4,886	.....	.....	.....	.....	.....	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	388,477	243.5000	18,315	.....	.....	.....25,407	..	25,407	2,172	.....	.....	.....	.....	.....	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	1,601,802	244.0900	73,629	.....	.....	.....101,449	..	101,449	8,648	.....	.....	.....	.....	.....	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	..30,409,375	246.7200	1,243,639	.....	.....	.....1,659,109	..	1,659,109	138,353	.....	.....	.....	.....	.....	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	248,172	247.8200	9,654	.....	.....	.....12,682	..	12,682	1,043	.....	.....	.....	.....	.....	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	47,487	243.1600	1,828	.....	.....	.....2,968	..	2,968	312	.....	.....	.....	.....	.....	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	1,675,404	252.4100	37,171	.....	.....	.....50,380	..	50,380	2,899	.....	.....	.....	.....	.....	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	2,056,656	241.9800	84,483	.....	.....	.....138,478	..	138,478	14,676	.....	.....	.....	.....	.....	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	225,437	251.1500	5,413	.....	.....	.....7,624	..	7,624	532	.....	.....	.....	.....	.....	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	1,243,230	251.6400	28,951	.....	.....	.....40,197	..	40,197	2,626	.....	.....	.....	.....	.....	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	908,662	249.5200	24,144	.....	.....	.....35,453	..	35,453	2,920	.....	.....	.....	.....	.....	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	93,482	247.5700	2,794	.....	.....	.....4,274	..	4,274	400	.....	.....	.....	.....	.....	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	4,736,720	250.3700	119,378	.....	.....	.....171,744	..	171,744	13,094	.....	.....	.....	.....	.....	003.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018	2,031	509,069	250.7100	12,569	.....	.....	.....17,911	..	17,911	1,317	.....	.....	.....	.....	.....	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	2,174,445	248.3800	61,894	.....	.....	.....93,223	..	93,223	8,326	.....	.....	.....	.....	.....	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	5,232,735	248.6200	146,909	.....	.....	.....220,018	..	220,018	19,356	.....	.....	.....	.....	.....	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	272,013	242.1600	11,064	.....	.....	.....18,113	..	18,113	1,919	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018	544	135,079	248.3700	3,845	.....	.....	.....5,796	..	5,796	518	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2018	132	32,788	248.4900	928	.....	.....	.....1,393	..	1,393	123	.....	.....	.....	.....	.....	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	14,482	255.1000	270	.....	.....	.....332	..	332	8	.....	.....	.....	.....	.....	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	207,990	243.5600	7,831	.....	.....	.....12,667	..	12,667	1,326	.....	.....	.....	.....	.....	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	90,877	242.8500	3,559	.....	.....	.....5,795	..	5,795	612	.....	.....	.....	.....	.....	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	416,650	253.4600	8,647	.....	.....	.....11,307	..	11,307	516	.....	.....	.....	.....	.....	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	906,858	242.7500	35,714	.....	.....	.....58,194	..	58,194	6,143	.....	.....	.....	.....	.....	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	22,125	251.5900	517	.....	.....	.....719	..	719	48	.....	.....	.....	.....	.....	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	638,848	242.2100	25,927	.....	.....	.....42,408	..	42,408	4,491	.....	.....	.....	.....	.....	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	44,377	243.1900	2,215	.....	.....	.....2,961	..	2,961	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	5,042	1,230,660	244.0600	42,407	.....	.....	.....72,273	..	72,273	7,689	.....	.....	.....	.....	.....	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	1,254,981	238.2100	74,126	.....	.....	.....107,143	..	107,143	9,117	.....	.....	.....	.....	.....	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	134,644	241.9300	6,795	.....	.....	.....9,568	..	9,568	821	.....	.....	.....	.....	.....	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	152,919	260.6200	3,204	.....	.....	.....3,148	..	3,148	119	.....	.....	.....	.....	.....	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	3,444,857	239.4400	193,363	.....	.....	.....277,330	..	277,330	23,709	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	24,417	5,875,848	240.6500	313,265	.....	.....	.....445,665	..	445,665	38,220	.....	.....	.....	.....	.....	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	3,090,623	250.0500	108,521	.....	.....	.....137,485	..	137,485	10,829	.....	.....	.....	.....	.....	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	3,642,463	240.8200	192,847	.....	.....	.....273,924	..	273,924	23,498	.....	.....	.....	.....	.....	003.....

QE06.16

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.17

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
		Schedul e / 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/Adjust ed Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza tion) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Referenc e Entity	Hedge Effectivenes s at Inception and at Year- end (b)	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	2,183	531,782	243.5600	26,135	.....	.....34,788	..	34,788	2,958	.....	.....	.....	.....	.....	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	326,558	243.6000	16,020	.....	.....21,317	..	21,317	1,812	.....	.....	.....	.....	.....	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	1,597,953	258.1800	39,983	.....	.....40,630	..	40,630	2,170	.....	.....	.....	.....	.....	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	6,579,126	243.1900	328,429	.....	.....438,972	..	438,972	37,383	.....	.....	.....	.....	.....	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	3,768,662	242.9500	190,178	.....	.....254,667	..	254,667	21,706	.....	.....	.....	.....	.....	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	2,774,507	253.8400	85,583	.....	.....96,772	..	96,772	6,773	.....	.....	.....	.....	.....	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	9,225,947	243.4700	455,102	.....	.....606,453	..	606,453	51,582	.....	.....	.....	.....	.....	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	4,112,832	254.2800	124,220	.....	.....139,130	..	139,130	9,557	.....	.....	.....	.....	.....	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	..13,664,128	243.1000	684,612	.....	.....916,059	..	916,059	78,039	.....	.....	.....	.....	.....	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	6,221,420	251.2900	216,384	.....	.....257,511	..	257,511	19,588	.....	.....	.....	.....	.....	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	..12,609,261	253.3000	399,235	.....	.....456,432	..	456,432	32,620	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	5,298	1,286,937	242.9200	65,004	.....	.....87,102	..	87,102	7,424	.....	.....	.....	.....	.....	003.....	
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	..16,278,286	250.5200	586,751	.....	.....708,104	..	708,104	54,928	.....	.....	.....	.....	.....	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	..11,372,817	251.5000	391,605	.....	.....464,322	..	464,322	35,119	.....	.....	.....	.....	.....	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	181,875	251.4000	6,294	.....	.....7,474	..	7,474	567	.....	.....	.....	.....	.....	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	672,858	248.5100	26,588	.....	.....33,176	..	33,176	2,684	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	163,624	..40,776,837	249.2100	1,560,977	.....	.....1,926,023	..	1,926,023	153,731	.....	.....	.....	.....	.....	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	2,624,115	247.8400	106,832	.....	.....134,718	..	134,718	11,015	.....	.....	.....	.....	.....	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	300,475	242.3300	11,345	.....	.....19,849	..	19,849	2,059	.....	.....	.....	.....	.....	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	1,667,834	250.8900	39,354	.....	.....58,530	..	58,530	4,146	.....	.....	.....	.....	.....	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	725,499	242.8400	27,605	.....	.....46,427	..	46,427	4,801	.....	.....	.....	.....	.....	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	571,439	251.3600	13,095	.....	.....19,236	..	19,236	1,287	.....	.....	.....	.....	.....	003.....	

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
		Schedul e / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Clearinghouse	Counterparty	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/Adjust ed Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza tion) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Referenc e Entity	Hedge Effectivenes s at Inception and at Year- end (b)
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated																						
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	2,564,387	250.2100	63,133	.....	.....	.....95,447	..	95,447	7,257	.....	.....	.....	.....	.....	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	643,926	250.4400	15,633	.....	.....	.....23,499	..	23,499	1,747	.....	.....	.....	.....	.....	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	...6,765,644	248.9500	180,182	.....	.....	.....279,632	..	279,632	23,581	.....	.....	.....	.....	.....	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	369,622	248.8300	9,908	.....	.....	.....15,426	..	15,426	1,312	.....	.....	.....	.....	.....	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	...3,611,368	248.7300	97,424	.....	.....	.....151,931	..	151,931	13,005	.....	.....	.....	.....	.....	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	23,841	243.1000	894	.....	.....	.....1,501	..	1,501	155	.....	.....	.....	.....	.....	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	109,225	242.9700	4,127	.....	.....	.....6,932	..	6,932	716	.....	.....	.....	.....	.....	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	22,468	240.4000	978	.....	.....	.....1,664	..	1,664	173	.....	.....	.....	.....	.....	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	77,917	255.8500	1,334	.....	.....	.....1,690	..	1,690	24	.....	.....	.....	.....	.....	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	498,077	241.6500	20,261	.....	.....	.....34,293	..	34,293	3,567	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/16/2018	612	148,785	243.1400	5,569	.....	.....	.....9,342	..	9,342	963	.....	.....	.....	.....	.....	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	...1,129,268	252.9100	23,442	.....	.....	.....32,951	..	32,951	1,715	.....	.....	.....	.....	.....	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	677,464	241.8200	27,287	.....	.....	.....46,169	..	46,169	4,801	.....	.....	.....	.....	.....	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	279,893	242.7900	13,880	.....	.....	.....19,120	..	19,120	1,602	.....	.....	.....	.....	.....	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	118,263	242.7000	5,886	.....	.....	.....8,117	..	8,117	680	.....	.....	.....	.....	.....	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	...1,657,274	242.6800	82,563	.....	.....	.....113,865	..	113,865	9,545	.....	.....	.....	.....	.....	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	...1,409,086	256.9800	36,299	.....	.....	.....39,695	..	39,695	2,288	.....	.....	.....	.....	.....	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	...5,958,766	242.1600	303,647	.....	.....	.....420,562	..	420,562	35,295	.....	.....	.....	.....	.....	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	...1,233,222	242.8100	61,100	.....	.....	.....84,158	..	84,158	7,052	.....	.....	.....	.....	.....	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	...1,525,183	253.3800	46,770	.....	.....	.....55,406	..	55,406	3,880	.....	.....	.....	.....	.....	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	..13,673,553	242.3200	691,803	.....	.....	.....957,138	..	957,138	80,299	.....	.....	.....	.....	.....	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	...5,108,387	253.1200	158,628	.....	.....	.....188,858	..	188,858	13,356	.....	.....	.....	.....	.....	003.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
		Schedul e / 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/Adjust ed Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza tion) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Referenc e Entity	Hedge Effectivenes s at Inception and at Year- end (b)	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019	24,343	5,915,609	243.0100	290,413	.....	.....399,490	..	399,490	33,450	.....	.....	.....	.....	.....	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	1,471,304	250.6400	51,364	.....	.....63,952	..	63,952	4,862	.....	.....	.....	.....	.....	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	..16,036,434	251.8200	529,199	.....	.....646,162	..	646,162	47,628	.....	.....	.....	.....	.....	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	2,622,858	250.1400	93,636	.....	.....117,649	..	117,649	9,047	.....	.....	.....	.....	.....	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	..20,227,109	250.3800	714,145	.....	.....893,732	..	893,732	68,351	.....	.....	.....	.....	.....	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	..19,179,305	249.0000	721,727	.....	.....922,996	..	922,996	72,661	.....	.....	.....	.....	.....	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	223,651	248.1400	8,752	.....	.....11,335	..	11,335	906	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2018	240	58,532	243.5900	2,214	.....	.....3,579	..	3,579	361	.....	.....	.....	.....	.....	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	443,339	242.8800	17,441	.....	.....28,356	..	28,356	2,879	.....	.....	.....	.....	.....	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	115,282	255.2700	2,143	.....	.....2,701	..	2,701	60	.....	.....	.....	.....	.....	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	494,143	243.5200	18,760	.....	.....30,350	..	30,350	3,060	.....	.....	.....	.....	.....	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	428,263	253.8800	8,717	.....	.....11,524	..	11,524	457	.....	.....	.....	.....	.....	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	1,095,329	242.9200	42,995	.....	.....69,882	..	69,882	7,092	.....	.....	.....	.....	.....	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	1,677,145	251.8500	38,846	.....	.....54,554	..	54,554	3,309	.....	.....	.....	.....	.....	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	81,045	243.0200	3,164	.....	.....5,138	..	5,138	521	.....	.....	.....	.....	.....	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	101,916	251.1600	2,465	.....	.....3,524	..	3,524	235	.....	.....	.....	.....	.....	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	6,580,782	251.3900	156,877	.....	.....223,014	..	223,014	14,451	.....	.....	.....	.....	.....	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	444,899	250.7800	11,016	.....	.....15,900	..	15,900	1,111	.....	.....	.....	.....	.....	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	9,507,435	250.2100	243,828	.....	.....356,650	..	356,650	26,448	.....	.....	.....	.....	.....	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	73,097	249.3600	1,975	.....	.....2,942	..	2,942	235	.....	.....	.....	.....	.....	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	946,997	248.7000	26,622	.....	.....40,181	..	40,181	3,368	.....	.....	.....	.....	.....	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	69,468	243.0900	2,701	.....	.....4,385	..	4,385	444	.....	.....	.....	.....	.....	003.....	

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	208	50,505	243.0600	2,550	.....	.....	.....3,411	..	3,411	284	.....	.....	.....	.....	.....	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	2,100,971	243.0400	106,147	.....	.....	.....142,042	..	142,042	11,819	.....	.....	.....	.....	.....	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	1,259,343	257.9200	32,109	.....	.....	.....33,450	..	33,450	1,804	.....	.....	.....	.....	.....	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	4,085,526	242.9200	207,473	.....	.....	.....277,945	..	277,945	23,138	.....	.....	.....	.....	.....	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	417,422	243.4500	20,722	.....	.....	.....27,621	..	27,621	2,295	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	1,406	357,219	254.0100	11,002	.....	.....	.....12,530	..	12,530	854	.....	.....	.....	.....	.....	003.....
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	..20,023,669	243.0200	1,012,521	.....	.....	.....1,355,166	..	1,355,166	112,770	.....	.....	.....	.....	.....	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	4,804,556	254.0800	147,484	.....	.....	.....167,725	..	167,725	11,397	.....	.....	.....	.....	.....	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	2,795,419	242.9500	141,776	.....	.....	.....189,880	..	189,880	15,805	.....	.....	.....	.....	.....	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	82,887	251.2800	2,902	.....	.....	.....3,480	..	3,480	259	.....	.....	.....	.....	.....	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	..14,541,715	252.5700	479,346	.....	.....	.....561,626	..	561,626	40,331	.....	.....	.....	.....	.....	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	1,097,330	250.7100	39,438	.....	.....	.....47,771	..	47,771	3,614	.....	.....	.....	.....	.....	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	..24,042,282	251.3400	839,280	.....	.....	.....1,005,603	..	1,005,603	74,832	.....	.....	.....	.....	.....	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	6,129,568	249.3400	234,548	.....	.....	.....290,455	..	290,455	22,601	.....	.....	.....	.....	.....	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	4,753	244.2700	195	.....	.....	.....279	..	279	28	.....	.....	.....	.....	.....	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	166,420	244.0600	6,921	.....	.....	.....9,899	..	9,899	976	.....	.....	.....	.....	.....	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	31,788	256.5600	631	.....	.....	.....664	..	664	5	.....	.....	.....	.....	.....	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	154,347	243.6500	6,563	.....	.....	.....9,427	..	9,427	935	.....	.....	.....	.....	.....	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	7,089	244.2700	291	.....	.....	.....416	..	416	41	.....	.....	.....	.....	.....	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	752,682	254.9700	16,531	.....	.....	.....18,494	..	18,494	545	.....	.....	.....	.....	.....	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	1,456,279	243.9900	60,760	.....	.....	.....87,020	..	87,020	8,593	.....	.....	.....	.....	.....	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	2,730,209	252.7700	68,695	.....	.....	.....82,731	..	82,731	4,454	.....	.....	.....	.....	.....	003.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	8,484	2,136,729	251.8400	56,931	.....	.....	.....70,376	..	70,376	4,366	.....	.....	.....	.....	.....	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	6,641,363	250.9600	186,570	.....	.....	.....236,068	..	236,068	16,297	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	162	40,433	248.9700	1,276	.....	.....	.....1,692	..	1,692	139	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	451	109,818	243.3700	4,738	.....	.....	.....6,828	..	6,828	680	.....	.....	.....	.....	.....	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	181,918	249.5000	5,571	.....	.....	.....7,297	..	7,297	576	.....	.....	.....	.....	.....	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	249,163	243.8300	13,356	.....	.....	.....16,200	..	16,200	1,340	.....	.....	.....	.....	.....	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	1,531,625	243.9600	81,616	.....	.....	.....98,901	..	98,901	8,175	.....	.....	.....	.....	.....	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	2,145,717	258.6700	59,062	.....	.....	.....54,427	..	54,427	2,772	.....	.....	.....	.....	.....	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	4,380,181	243.9000	234,005	.....	.....	.....283,741	..	283,741	23,461	.....	.....	.....	.....	.....	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	100,401	243.6100	5,432	.....	.....	.....6,604	..	6,604	547	.....	.....	.....	.....	.....	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	65,926	255.1600	2,142	.....	.....	.....2,153	..	2,153	139	.....	.....	.....	.....	.....	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	..27,845,844	243.9400	1,485,096	.....	.....	.....1,799,987	..	1,799,987	148,798	.....	.....	.....	.....	.....	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	5,779,836	255.1100	188,273	.....	.....	.....189,409	..	189,409	12,300	.....	.....	.....	.....	.....	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	611,131	243.8700	32,703	.....	.....	.....39,651	..	39,651	3,279	.....	.....	.....	.....	.....	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	618,074	252.1300	23,068	.....	.....	.....24,720	..	24,720	1,803	.....	.....	.....	.....	.....	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	..18,777,563	253.4900	658,537	.....	.....	.....686,923	..	686,923	47,872	.....	.....	.....	.....	.....	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	667,387	251.4000	25,750	.....	.....	.....27,970	..	27,970	2,081	.....	.....	.....	.....	.....	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	..26,492,940	252.1300	988,770	.....	.....	.....1,059,601	..	1,059,601	77,273	.....	.....	.....	.....	.....	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	1,901,324	250.2500	77,269	.....	.....	.....85,633	..	85,633	6,545	.....	.....	.....	.....	.....	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	2,974	243.9800	94	.....	.....	.....179	..	179	18	.....	.....	.....	.....	.....	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	387,681	244.4700	11,846	.....	.....	.....22,569	..	22,569	2,176	.....	.....	.....	.....	.....	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	34,565	256.8200	432			725	..	725	8						003.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	2,760	675,607	244.7700	20,232	.....	.....	.....38,567	..	38,567	3,696	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	209	51,177	245.4400	1,468	.....	.....	.....2,794	..	2,794	264	.....	.....	.....	.....	.....	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	1,468,970	255.7800	19,929	.....	.....	.....34,189	..	34,189	803	.....	.....	.....	.....	.....	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	2,137,041	244.2500	66,233	.....	.....	.....126,196	..	126,196	12,216	.....	.....	.....	.....	.....	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	4,357,040	253.4800	70,474	.....	.....	.....126,160	..	126,160	6,133	.....	.....	.....	.....	.....	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	83,000	244.8300	2,478	.....	.....	.....4,719	..	4,719	451	.....	.....	.....	.....	.....	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	51,122	252.9300	863	.....	.....	.....1,556	..	1,556	84	.....	.....	.....	.....	.....	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	82,236	244.0900	2,577	.....	.....	.....4,906	..	4,906	476	.....	.....	.....	.....	.....	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	4,473,648	252.6200	77,211	.....	.....	.....139,937	..	139,937	7,900	.....	.....	.....	.....	.....	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	..13,628,962	251.8200	249,502	.....	.....	.....457,132	..	457,132	28,851	.....	.....	.....	.....	.....	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	113,015	244.7900	3,380	.....	.....	.....6,443	..	6,443	617	.....	.....	.....	.....	.....	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	198,964	249.4000	4,348	.....	.....	.....8,142	..	8,142	645	.....	.....	.....	.....	.....	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	929,959	249.2900	20,480	.....	.....	.....38,385	..	38,385	3,065	.....	.....	.....	.....	.....	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	168,526	244.3900	6,799	.....	.....	.....10,680	..	10,680	876	.....	.....	.....	.....	.....	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	2,258,501	244.3800	91,216	.....	.....	.....143,205	..	143,205	11,747	.....	.....	.....	.....	.....	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	2,079,711	259.3800	36,803	.....	.....	.....50,863	..	50,863	2,521	.....	.....	.....	.....	.....	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	9,040,839	244.4200	364,341	.....	.....	.....572,037	..	572,037	46,916	.....	.....	.....	.....	.....	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	48,449	244.8300	1,912	.....	.....	.....2,999	..	2,999	245	.....	.....	.....	.....	.....	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	306,636	255.5000	6,805	.....	.....	.....9,902	..	9,902	637	.....	.....	.....	.....	.....	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	..42,613,626	244.4000	1,719,191	.....	.....	.....2,699,141	..	2,699,141	221,396	.....	.....	.....	.....	.....	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	9,930,156	255.5100	220,359	.....	.....	.....320,464	..	320,464	20,619	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	170	41,605	244.8100	1,643			2,578	..	2,578	211						003.....

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
		Schedul e / 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/Adjust ed Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza tion) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Referenc e Entity	Hedge Effectivenes s at Inception and at Year- end (b)	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	102,952	..26,152,884	254.0300	631,095	.....	.....932,739	..	932,739	63,905	.....	.....	.....	.....	.....	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	109,336	252.4800	2,880	.....	.....4,315	..	4,315	311	.....	.....	.....	.....	.....	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	..38,992,587	252.7300	1,012,113	.....	.....1,514,335	..	1,514,335	108,462	.....	.....	.....	.....	.....	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	505,851	250.4100	14,908	.....	.....22,730	..	22,730	1,726	.....	.....	.....	.....	.....	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	34,373	243.5900	1,159	.....	.....2,128	..	2,128	204	.....	.....	.....	.....	.....	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	7,191,472	251.1700	145,164	.....	.....259,641	..	259,641	18,159	.....	.....	.....	.....	.....	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	..13,259,687	250.6100	278,834	.....	.....500,769	..	500,769	36,697	.....	.....	.....	.....	.....	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	630,423	244.0700	20,612	.....	.....37,881	..	37,881	3,607	.....	.....	.....	.....	.....	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	197,473	249.8800	4,370	.....	.....7,898	..	7,898	610	.....	.....	.....	.....	.....	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	589,383	247.9900	14,878	.....	.....27,165	..	27,165	2,327	.....	.....	.....	.....	.....	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	318,015	243.6600	13,704	.....	.....21,027	..	21,027	1,687	.....	.....	.....	.....	.....	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	2,816,205	243.5700	121,866	.....	.....187,077	..	187,077	15,018	.....	.....	.....	.....	.....	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	2,992,841	258.2500	58,872	.....	.....80,655	..	80,655	3,998	.....	.....	.....	.....	.....	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	..11,900,388	243.4100	519,215	.....	.....797,078	..	797,078	64,043	.....	.....	.....	.....	.....	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	..46,369,403	243.4900	2,014,819	.....	.....3,093,010	..	3,093,010	248,406	.....	.....	.....	.....	.....	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	47,886	243.7700	1,595	.....	.....2,932	..	2,932	280	.....	.....	.....	.....	.....	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	..15,110,607	254.7800	362,968	.....	.....517,912	..	517,912	32,330	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019	144,170	..36,500,875	253.1800	957,287	.....	.....1,389,476	..	1,389,476	92,780	.....	.....	.....	.....	.....	003.....	
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	..37,976,251	251.8200	1,073,747	.....	.....1,576,081	..	1,576,081	110,158	.....	.....	.....	.....	.....	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	777,763	243.2700	26,760	.....	.....49,113	..	49,113	4,720	.....	.....	.....	.....	.....	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	197,284	256.2800	2,717	.....	.....4,523	..	4,523	117	.....	.....	.....	.....	.....	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	569,441	243.6300	19,143	.....	.....35,171	..	35,171	3,368	.....	.....	.....	.....	.....	003.....	

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	3,675	935,286	254.5100	14,773	.....	.....	.....25,328	..	25,328	1,122	.....	.....	.....	.....	.....	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	2,518,480	243.5700	84,994	.....	.....	.....156,128	..	156,128	14,961	.....	.....	.....	.....	.....	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	3,021,240	252.6000	55,019	.....	.....	.....96,841	..	96,841	5,836	.....	.....	.....	.....	.....	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	392,512	242.6600	14,024	.....	.....	.....25,717	..	25,717	2,484	.....	.....	.....	.....	.....	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	53,591	247.4300	1,696	.....	.....	.....2,586	..	2,586	223	.....	.....	.....	.....	.....	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	211,800	246.0500	7,317	.....	.....	.....11,232	..	11,232	1,012	.....	.....	.....	.....	.....	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	81,787	246.7100	3,497	.....	.....	.....4,606	..	4,606	354	.....	.....	.....	.....	.....	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	1,410,422	247.3400	58,506	.....	.....	.....76,687	..	76,687	5,836	.....	.....	.....	.....	.....	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	2,334,616	261.9100	44,302	.....	.....	.....48,445	..	48,445	1,452	.....	.....	.....	.....	.....	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	8,192,464	246.8200	348,517	.....	.....	.....458,549	..	458,549	35,163	.....	.....	.....	.....	.....	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	..25,795,710	246.9000	1,092,844	.....	.....	.....1,437,444	..	1,437,444	110,105	.....	.....	.....	.....	.....	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	7,105,876	258.4000	164,722	.....	.....	.....191,116	..	191,116	9,083	.....	.....	.....	.....	.....	003.....
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	..25,050,250	256.8300	633,011	.....	.....	.....752,299	..	752,299	40,614	.....	.....	.....	.....	.....	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	..23,697,051	255.1600	656,600	.....	.....	.....797,105	..	797,105	47,709	.....	.....	.....	.....	.....	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	597,001	245.4500	21,404	.....	.....	.....32,942	..	32,942	3,013	.....	.....	.....	.....	.....	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	15,034	259.9700	195	.....	.....	.....242	..	242	(5)	.....	.....	.....	.....	.....	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	92,124	245.2900	3,335	.....	.....	.....5,137	..	5,137	472	.....	.....	.....	.....	.....	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	967,270	259.0600	13,479	.....	.....	.....17,122	..	17,122	(121)	.....	.....	.....	.....	.....	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	940,724	247.0500	30,501	.....	.....	.....46,606	..	46,606	4,077	.....	.....	.....	.....	.....	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	2,140,500	256.0900	37,362	.....	.....	.....50,821	..	50,821	1,465	.....	.....	.....	.....	.....	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	4,188,320	255.1200	78,474	.....	.....	.....108,812	..	108,812	4,190	.....	.....	.....	.....	.....	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	7,863,980	254.2800	156,488	.....	.....	.....220,369	..	220,369	10,183	.....	.....	.....	.....	.....	003.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/11/2016	07/06/2018	517	128,960	249.2600	4,336	.....	.....	.....5,498	..	5,498	430	.....	.....	.....	.....	.....	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	427,666	247.7800	15,741	.....	.....	.....20,276	..	20,276	1,699	.....	.....	.....	.....	.....	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	135,671	248.6100	6,068	.....	.....	.....6,905	..	6,905	519	.....	.....	.....	.....	.....	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	2,138,849	248.5800	95,852	.....	.....	.....109,041	..	109,041	8,202	.....	.....	.....	.....	.....	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	2,372,716	263.5900	48,518	.....	.....	.....44,113	..	44,113	1,121	.....	.....	.....	.....	.....	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	...6,583,521	248.3800	297,661	.....	.....	.....339,484	..	339,484	25,620	.....	.....	.....	.....	.....	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	..33,816,768	248.3400	1,531,927	.....	.....	.....1,747,756	..	1,747,756	131,986	.....	.....	.....	.....	.....	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	...8,416,977	259.6000	214,964	.....	.....	.....210,819	..	210,819	9,524	.....	.....	.....	.....	.....	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	..28,136,028	258.3500	767,792	.....	.....	.....770,065	..	770,065	38,618	.....	.....	.....	.....	.....	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	..28,110,751	256.6500	840,091	.....	.....	.....865,336	..	865,336	48,944	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/11/2016	07/06/2018	1,112	276,010	248.3200	9,837	.....	.....	.....12,596	..	12,596	1,032	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/11/2016	07/06/2018	574	149,842	260.8400	2,281	.....	.....	.....2,273	..	2,273	(58)	.....	.....	.....	.....	.....	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	461,862	248.0300	16,740	.....	.....	.....21,516	..	21,516	1,785	.....	.....	.....	.....	.....	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	116,790	259.4700	1,967	.....	.....	.....2,043	..	2,043	(13)	.....	.....	.....	.....	.....	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	...1,046,781	248.0300	37,941	.....	.....	.....48,764	..	48,764	4,046	.....	.....	.....	.....	.....	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	2,495,737	257.7500	47,639	.....	.....	.....51,791	..	51,791	783	.....	.....	.....	.....	.....	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	...5,082,689	256.4000	106,649	.....	.....	.....119,873	..	119,873	3,552	.....	.....	.....	.....	.....	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	...6,862,203	255.6100	152,219	.....	.....	.....173,985	..	173,985	6,458	.....	.....	.....	.....	.....	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	..11,996,987	..2,161.7400	530,162	.....	.....	.....1,271,288	..	1,271,288	603,677	.....	.....	.....	.....	.....	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	.....	.....	..2,399.5300	(0)	.....	.....	.....	..	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....2,646,193	..	2,646,193	..1,324,345	.....	.....	.....	.....	.....	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	21,817	249.2000	662	.....	.....	.....941	..	941	75	.....	.....	.....	.....	.....	003.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/26/2016	07/20/2018	1,627	423,692	260.4100	5,825	.....	.....	.....6,875	..	6,875	(91)	.....	.....	.....	.....	.....	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	1,842,129	249.3100	55,491	.....	.....	.....78,785	..	78,785	6,195	.....	.....	.....	.....	.....	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	457,148	258.9900	7,008	.....	.....	.....8,560	..	8,560	43	.....	.....	.....	.....	.....	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	1,927,336	258.4600	30,723	.....	.....	.....38,014	..	38,014	429	.....	.....	.....	.....	.....	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	2,990,140	257.4400	51,454	.....	.....	.....65,018	..	65,018	1,455	.....	.....	.....	.....	.....	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	7,532,423	256.5700	137,983	.....	.....	.....177,566	..	177,566	5,487	.....	.....	.....	.....	.....	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	89,547	269.7200	1,142	.....	.....	.....1,025	..	1,025	(17)	.....	.....	.....	.....	.....	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	44,275	257.9800	1,121	.....	.....	.....1,252	..	1,252	63	.....	.....	.....	.....	.....	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	1,531,629	249.4100	60,612	.....	.....	.....74,705	..	74,705	5,470	.....	.....	.....	.....	.....	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	284,047	264.7400	4,893	.....	.....	.....4,883	..	4,883	86	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/26/2016	07/20/2018	274	68,397	249.3600	2,054	.....	.....	.....2,915	..	2,915	229	.....	.....	.....	.....	.....	003.....
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	2,012,778	264.6000	34,992	.....	.....	.....34,986	..	34,986	650	.....	.....	.....	.....	.....	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	6,133,321	249.3300	243,532	.....	.....	.....300,537	..	300,537	22,037	.....	.....	.....	.....	.....	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	157,757	255.5600	4,550	.....	.....	.....5,256	..	5,256	310	.....	.....	.....	.....	.....	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	..26,316,776	249.3500	1,043,806	.....	.....	.....1,288,050	..	1,288,050	94,408	.....	.....	.....	.....	.....	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	2,134,806	253.8900	67,183	.....	.....	.....79,287	..	79,287	5,077	.....	.....	.....	.....	.....	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	6,275,982	260.7900	135,728	.....	.....	.....145,400	..	145,400	5,615	.....	.....	.....	.....	.....	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	1,370,393	261.1800	29,016	.....	.....	.....30,859	..	30,859	1,138	.....	.....	.....	.....	.....	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	..15,688,467	259.1500	372,310	.....	.....	.....408,811	..	408,811	18,690	.....	.....	.....	.....	.....	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	1,682,519	258.4400	41,536	.....	.....	.....46,084	..	46,084	2,236	.....	.....	.....	.....	.....	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	..19,851,635	257.7900	507,476	.....	.....	.....568,798	..	568,798	28,966	.....	.....	.....	.....	.....	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	46,631	267.3500	366	.....	.....	.....345	..	345	(47)	.....	.....	.....	.....	.....	003.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/26/2016	07/20/2018	36	8,973	249,0400	275	.....	.....	.....391	..	391	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	1,653	411,232	248,7700	12,828	.....	.....	.....18,286	..	18,286	1,475	.....	.....	.....	.....	.....	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	15,392	263,9300	160	.....	.....	.....171	..	171	(11)	.....	.....	.....	.....	.....	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	57,878	261,7500	719	.....	.....	.....816	..	816	(26)	.....	.....	.....	.....	.....	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	406,087	249,4100	12,146	.....	.....	.....17,241	..	17,241	1,348	.....	.....	.....	.....	.....	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	381,577	260,4600	5,230	.....	.....	.....6,160	..	6,160	(85)	.....	.....	.....	.....	.....	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	.....	.....	.....2,419,451	..	2,419,451	..1,362,365	.....	.....	.....	.....	.....	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	.....	.....	.....1,256,452	..	1,256,452	709,129	.....	.....	.....	.....	.....	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	..14,774,752	..2,190.1500	641,342	.....	.....	.....1,419,073	..	1,419,073	671,984	.....	.....	.....	.....	.....	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	.....	.....	..2,431.0700	(0)	.....	.....	.....	..	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	1,101	273,173	248,1500	9,819	.....	.....	.....12,797	..	12,797	1,048	.....	.....	.....	.....	.....	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	474,362	259,9500	7,701	.....	.....	.....8,320	..	8,320	(8)	.....	.....	.....	.....	.....	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	363,865	259,5700	6,070	.....	.....	.....6,625	..	6,625	24	.....	.....	.....	.....	.....	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	570,147	259,1600	9,812	.....	.....	.....10,801	..	10,801	88	.....	.....	.....	.....	.....	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	1,014,191	248,1200	36,501	.....	.....	.....47,609	..	47,609	3,902	.....	.....	.....	.....	.....	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	445,203	259,8300	7,299	.....	.....	.....7,901	..	7,901	3	.....	.....	.....	.....	.....	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	418,292	258,2700	7,677	.....	.....	.....8,625	..	8,625	154	.....	.....	.....	.....	.....	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	3,060,391	257,4700	59,432	.....	.....	.....67,974	..	67,974	1,750	.....	.....	.....	.....	.....	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	3,355,559	256,5500	69,583	.....	.....	.....81,021	..	81,021	2,780	.....	.....	.....	.....	.....	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	360,041	248,0900	12,989	.....	.....	.....16,936	..	16,936	1,389	.....	.....	.....	.....	.....	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	9,558,384	255,5900	212,043	.....	.....	.....251,169	..	251,169	10,622	.....	.....	.....	.....	.....	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	63,828	248,3300	2,270			2,953	..	2,953	240						003.....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	1,294	331,308	256.0400	7,117	.....	.....	.....8,370	..	8,370	324	.....	.....	.....	.....	.....	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	87,585	253.0200	2,309	.....	.....	.....2,854	..	2,854	172	.....	.....	.....	.....	.....	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	186,504	248.0900	8,532	.....	.....	.....9,872	..	9,872	746	.....	.....	.....	.....	.....	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	53,516	257.2500	1,546	.....	.....	.....1,612	..	1,612	88	.....	.....	.....	.....	.....	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	26,109	268.9400	390	.....	.....	.....328	..	328	.....	.....	.....	.....	.....	.....	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	792,776	257.4200	22,697	.....	.....	.....23,610	..	23,610	1,270	.....	.....	.....	.....	.....	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	1,620,440	248.0300	74,348	.....	.....	.....86,061	..	86,061	6,512	.....	.....	.....	.....	.....	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	503,874	264.0600	10,018	.....	.....	.....9,325	..	9,325	242	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	23,052	6,074,133	263.5000	124,479	.....	.....	.....117,273	..	117,273	3,380	.....	.....	.....	.....	.....	003.....
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	4,281,909	248.0900	195,895	.....	.....	.....226,653	..	226,653	17,134	.....	.....	.....	.....	.....	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	278,091	266.6800	2,680	.....	.....	.....2,357	..	2,357	(253)	.....	.....	.....	.....	.....	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	825,896	253.2700	29,316	.....	.....	.....32,210	..	32,210	2,133	.....	.....	.....	.....	.....	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	2,708,928	254.8800	88,533	.....	.....	.....95,403	..	95,403	5,896	.....	.....	.....	.....	.....	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	668,022	262.9500	14,125	.....	.....	.....13,439	..	13,439	422	.....	.....	.....	.....	.....	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	38,875,134	248.2100	1,768,262	.....	.....	.....2,044,048	..	2,044,048	154,241	.....	.....	.....	.....	.....	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	14,087,507	253.4600	495,225	.....	.....	.....542,936	..	542,936	35,687	.....	.....	.....	.....	.....	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	1,190,770	258.6100	32,001	.....	.....	.....32,697	..	32,697	1,625	.....	.....	.....	.....	.....	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	10,950,782	259.7900	276,098	.....	.....	.....276,946	..	276,946	12,522	.....	.....	.....	.....	.....	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	11,624,532	260.6000	280,131	.....	.....	.....277,568	..	277,568	11,617	.....	.....	.....	.....	.....	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	21,137,260	257.9400	588,375	.....	.....	.....607,665	..	607,665	31,600	.....	.....	.....	.....	.....	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	8,846,328	257.7500	248,830	.....	.....	.....257,628	..	257,628	13,565	.....	.....	.....	.....	.....	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	117,514	248.2700	4,194			5,460	..	5,460	445						003.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	86,728	..22,258,803	256.6500	663,471	.....	.....	.....698,069	..	698,069	39,373	.....	.....	.....	.....	.....	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	185,107	248.1300	6.662	.....	.....	.....8,683	..	8.683	711	.....	.....	.....	.....	.....	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	36,291	262.3300	492	.....	.....	.....499	..	499	(17)	.....	.....	.....	.....	.....	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	11,816	260.8400	180	.....	.....	.....190	..	190	(2)	.....	.....	.....	.....	.....	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	332,815	248.3100	11,848	.....	.....	.....15,420	..	15,420	1,255	.....	.....	.....	.....	.....	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	137,979	260.8700	2,095	.....	.....	.....2,207	..	2,207	(28)	.....	.....	.....	.....	.....	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	82,340	249.8400	2,462	.....	.....	.....3,462	..	3,462	263	.....	.....	.....	.....	.....	003.....
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	1,949,202	259.7700	29,189	.....	.....	.....35,990	..	35,990	324	.....	.....	.....	.....	.....	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	322,719	259.5000	4,925	.....	.....	.....6,113	..	6,113	72	.....	.....	.....	.....	.....	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	2,770,188	258.3600	45,998	.....	.....	.....58,351	..	58,351	1,332	.....	.....	.....	.....	.....	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	236,175	256.9600	4,347	.....	.....	.....5,641	..	5,641	197	.....	.....	.....	.....	.....	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	874,143	249.4800	26,769	.....	.....	.....37,700	..	37,700	2,911	.....	.....	.....	.....	.....	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	858,831	256.5000	16,340	.....	.....	.....21,355	..	21,355	824	.....	.....	.....	.....	.....	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	687,310	254.7000	14,842	.....	.....	.....19,902	..	19,902	1,024	.....	.....	.....	.....	.....	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	423,154	249.3000	17,160	.....	.....	.....21,065	..	21,065	1,563	.....	.....	.....	.....	.....	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	584,038	258.1200	15,001	.....	.....	.....16,833	..	16,833	900	.....	.....	.....	.....	.....	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	2,192,606	257.9700	56,776	.....	.....	.....63,835	..	63,835	3,446	.....	.....	.....	.....	.....	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	76,519	248.8500	2,438	.....	.....	.....3,448	..	3,448	273	.....	.....	.....	.....	.....	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	112,393	249.2700	4,568	.....	.....	.....5,604	..	5,604	416	.....	.....	.....	.....	.....	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	4,832,848	264.2600	87,966	.....	.....	.....89,966	..	89,966	2,609	.....	.....	.....	.....	.....	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	785,902	249.2600	31,939	.....	.....	.....39,211	..	39,211	2,911	.....	.....	.....	.....	.....	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	4,816,374	253.5900	157,450			186,067	..	186,067	12,399						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	8,487	2,172,942	256.0300	62,465	.....	.....	.....71,916	..	71,916	4,330	.....	.....	.....	.....	.....	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	7,525,974	263.3100	144,626	.....	.....	.....150,400	..	150,400	5,062	.....	.....	.....	.....	.....	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	..10,780,316	249.1900	439,536	.....	.....	.....539,988	..	539,988	40,142	.....	.....	.....	.....	.....	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	..11,463,404	254.0300	365,973	.....	.....	.....430,912	..	430,912	28,274	.....	.....	.....	.....	.....	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	...8,313,693	259.0100	203,501	.....	.....	.....225,574	..	225,574	11,385	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	13,892	...3,620,599	260.6300	80,989	.....	.....	.....87,792	..	87,792	3,931	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/02/2016	08/31/2018	435	108,430	249.3800	3,339	.....	.....	.....4,709	..	4,709	365	.....	.....	.....	.....	.....	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	7,771,438	261.7200	163,612	.....	.....	.....174,402	..	174,402	7,102	.....	.....	.....	.....	.....	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	...3,300,222	259.0600	80,512	.....	.....	.....89,239	..	89,239	4,489	.....	.....	.....	.....	.....	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	..13,720,092	258.6600	342,127	.....	.....	.....381,252	..	381,252	19,697	.....	.....	.....	.....	.....	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	..12,126,323	257.8400	316,515	.....	.....	.....356,138	..	356,138	19,378	.....	.....	.....	.....	.....	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	182,001	249.3100	5,628	.....	.....	.....7,943	..	7,943	617	.....	.....	.....	.....	.....	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	752,586	261.3700	9,963	.....	.....	.....11,892	..	11,892	(108)	.....	.....	.....	.....	.....	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	1,652,469	260.6800	23,074	.....	.....	.....27,948	..	27,948	(25)	.....	.....	.....	.....	.....	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	622,990	260.7100	8,674	.....	.....	.....10,506	..	10,506	(13)	.....	.....	.....	.....	.....	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	242,430	260.6300	3,395	.....	.....	.....4,120	..	4,120	(2)	.....	.....	.....	.....	.....	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	354,842	249.4900	10,852	.....	.....	.....15,293	..	15,293	1,180	.....	.....	.....	.....	.....	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	.....	.....	.....4,001,310	..	4,001,310	..1,958,847	.....	.....	.....	.....	.....	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	.....	.....	.....2,173,856	..	2,173,856	..1,082,498	.....	.....	.....	.....	.....	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	..13,200,732	..2,147.2600	684,117	.....	.....	.....1,290,907	..	1,290,907	504,912	.....	.....	.....	.....	.....	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	.....	.....	..2,383.4600	(0)	.....	.....	.....	..	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	631	157,003	248.6700	5,360			7,256	..	7,256	581						003.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	19,259	4,989,526	259.0800	84,353	.....	.....	.....102,195	..	102,195	2,586	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	1,156	299,414	259.0600	5,074	.....	.....	.....6,144	..	6,144	157	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	821	206,271	251.2900	5,968	.....	.....	.....7,942	..	7,942	571	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	1,744	449,955	257.9500	8,268	.....	.....	.....10,186	..	10,186	351	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	901	223,079	247.5800	8,145	.....	.....	.....11,079	..	11,079	915	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	6,753	1,676,582	248.2600	58,754	.....	.....	.....79,631	..	79,631	6,454	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	666	170,707	256.3200	3,516	.....	.....	.....4,443	..	4,443	206	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	4,846	1,227,833	253.3500	31,017	.....	.....	.....40,550	..	40,550	2,570	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	3,605	913,354	253.3400	23,110	.....	.....	.....30,187	..	30,187	1,914	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	583	144,333	247.3700	6,727	.....	.....	.....8,064	..	8,064	631	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	1,684	417,456	247.9000	14,954	.....	.....	.....20,304	..	20,304	1,663	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	4,476	1,157,876	258.6900	30,436	.....	.....	.....32,783	..	32,783	1,884	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	11,568	2,973,961	257.0800	85,142	.....	.....	.....93,603	..	93,603	5,793	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	46,381	..12,194,406	262.9200	253,702	.....	.....	.....257,727	..	257,727	11,160	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	582	144,014	247.4300	6,693	.....	.....	.....8,021	..	8,021	628	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	47,321	..11,971,623	252.9900	423,992	.....	.....	.....486,446	..	486,446	34,628	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	3,474	886,020	255.0800	28,170	.....	.....	.....31,675	..	31,675	2,118	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	52,950	..13,905,750	262.6200	294,402	.....	.....	.....300,265	..	300,265	13,343	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	7,788	1,935,749	248.5400	85,362	.....	.....	.....101,523	..	101,523	7,852	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	19,403	4,926,197	253.8900	166,671	.....	.....	.....189,545	..	189,545	13,156	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	96,204	..24,833,084	258.1300	672,464	.....	.....	.....729,701	..	729,701	43,079	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	459	113,427	247.3700	4,196	.....	.....	.....5,711	..	5,711	475	.....	.....	.....	.....	.....	003.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	7,788	2,031,422	260.8500	47,427	.....	.....	.....49,666	..	49,666	2,517	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	9,256	2,415,633	260.9800	55,999	.....	.....	.....58,530	..	58,530	2,940	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	4,007	1,032,570	257.6800	28,651	.....	.....	.....31,253	..	31,253	1,884	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	22,425	5,782,369	257.8500	158,996	.....	.....	.....173,073	..	173,073	10,352	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	18,678	4,787,460	256.3200	142,697	.....	.....	.....158,243	..	158,243	10,108	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	60	14,715	246.8200	563	.....	.....	.....767	..	767	64	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	6,375	1,659,010	260.2300	25,756	.....	.....	.....30,592	..	30,592	463	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	10,738	2,794,064	260.2000	43,489	.....	.....	.....51,665	..	51,665	795	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	598	154,507	258.2600	2,776	.....	.....	.....3,404	..	3,404	109	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	290	74,772	257.8700	1,380	.....	.....	.....1,705	..	1,705	60	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	551	136,615	247.9500	4,876	.....	.....	.....6,623	..	6,623	542	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27	10/18/2016	10/13/2017	..12,935,164	..12,935,164	..2,132.9800	575,615	.....	.....	.....1,605,180	..	1,605,180	726,781	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/ Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653.	10/18/2016	10/13/2017	..35,287,961	..35,287,961	..2,132.9800	1,467,979	.....	.....	.....4,348,009	..	4,348,009	..2,022,939	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	1,899	473,101	249.1500	14,735	.....	.....	.....21,460	..	21,460	1,690	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	16,230	4,214,923	259.7000	62,972	.....	.....	.....84,736	..	84,736	2,171	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	121	31,445	259.0800	493	.....	.....	.....667	..	667	20	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	3,301	856,032	259.3400	13,170	.....	.....	.....17,764	..	17,764	506	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	2,597	653,337	251.5600	17,401	.....	.....	.....25,110	..	25,110	1,795	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	5,404	1,402,680	259.5600	21,184	.....	.....	.....28,550	..	28,550	763	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	936	233,159	249.0800	7,292	.....	.....	.....10,626	..	10,626	839	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	4,944	1,231,754	249.1300	38,417	.....	.....	.....55,948	..	55,948	4,409	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	5,153	1,329,711	258.0700	22,465	.....	.....	.....30,789	..	30,789	1,165	.....	.....	.....	.....	.....	003.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	109	27,935	256.5900	526	.....	.....	.....731	..	731	34	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	4,396	1,131,293	257.3600	20,133	.....	.....	.....27,804	..	27,804	1,184	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	1,529	380,149	248.6600	12,215	.....	.....	.....17,811	..	17,811	1,424	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	3,369	859,146	255.0400	18,056	.....	.....	.....25,463	..	25,463	1,430	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	705	179,854	255.2900	3,713	.....	.....	.....5,227	..	5,227	287	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	4,244	1,097,911	258.6900	27,247	.....	.....	.....31,697	..	31,697	1,916	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	459	113,997	248.5700	4,779	.....	.....	.....6,020	..	6,020	469	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	1,748	436,011	249.4800	17,477	.....	.....	.....21,912	..	21,912	1,688	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	5,245	1,351,901	257.7700	35,296	.....	.....	.....41,434	..	41,434	2,602	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	1,290	321,897	249.5000	12,889	.....	.....	.....16,159	..	16,159	1,244	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	22,358	5,908,205	264.2500	107,097	.....	.....	.....116,485	..	116,485	5,055	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	28,861	7,321,150	253.6700	237,525	.....	.....	.....289,369	..	289,369	20,611	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	30,867	8,128,874	263.3500	155,262	.....	.....	.....170,883	..	170,883	7,949	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	38	9,441	249.5600	286	.....	.....	.....417	..	417	33	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	23,783	5,935,383	249.5600	237,120	.....	.....	.....296,973	..	296,973	22,848	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	716	181,880	253.9900	5,800	.....	.....	.....7,052	..	7,052	498	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	38,962	..10,090,820	258.9900	246,631	.....	.....	.....285,643	..	285,643	17,045	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	88,427	..22,882,374	258.7700	565,936	.....	.....	.....657,172	..	657,172	39,601	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	20,062	5,218,553	260.1200	119,771	.....	.....	.....137,051	..	137,051	7,757	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	21,007	5,480,210	260.8800	120,578	.....	.....	.....136,736	..	136,736	7,439	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	17,056	4,475,539	262.4000	90,227	.....	.....	.....100,581	..	100,581	4,996	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	2,830	731,107	258.3800	18,449	.....	.....	.....21,539	..	21,539	1,319	.....	.....	.....	.....	.....	003.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	65,328	..16,661,840	255.0500	503,024	.....	.....	.....605,788	..	605,788	41,536	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	72	17,995	249.3400	554	.....	.....	.....806	..	806	63	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	700	174,251	248.9400	5,502	.....	.....	.....8,015	..	8,015	636	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	284	70,872	249.5400	2,153	.....	.....	.....3,132	..	3,132	243	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	6,233	1,626,792	261.0100	22,001	.....	.....	.....29,071	..	29,071	423	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	17,291	4,504,974	260.5400	63,285	.....	.....	.....84,018	..	84,018	1,566	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	209	54,487	260.7300	754	.....	.....	.....999	..	999	17	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/ Index	Societe Generale O2RNE8IBXP4R0TD8PU41...	11/16/2016	11/15/2017	..36,443,375	..36,443,375	..2,180.3900	1,366,627	.....	.....	....4,299,125	..	4,299,125	..2,420,573	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/ Index	Societe Generale O2RNE8IBXP4R0TD8PU41...	11/16/2016	11/15/2017	..14,445,891	..14,445,891	..2,180.3900	596,615	.....	.....	.....1,742,886	..	1,742,886	914,439	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	158	39,380	248.9700	1,656	.....	.....	.....1,828	..	1,828	147	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	830	206,668	248.8900	8,735	.....	.....	.....9,646	..	9,646	780	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	7,276	1,905,811	261.9200	35,072	.....	.....	.....32,520	..	32,520	549	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	1,802	449,619	249.4500	18,403	.....	.....	.....20,231	..	20,231	1,611	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	325	85,485	263.0700	1,449	.....	.....	.....1,312	..	1,312	8	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	11,946	3,102,919	259.7400	66,421	.....	.....	.....64,191	..	64,191	2,201	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	177	45,980	259.6400	992	.....	.....	.....959	..	959	33	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	658	171,820	261.2000	3,329	.....	.....	.....3,128	..	3,128	72	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	8,944	2,316,044	258.9500	52,322	.....	.....	.....51,245	..	51,245	2,032	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	10,500	2,697,225	256.8700	70,037	.....	.....	.....70,789	..	70,789	3,687	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	558	143,048	256.5700	3,786	.....	.....	.....3,845	..	3,845	207	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	1,354	341,594	252.2200	11,864	.....	.....	.....12,723	..	12,723	915	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	1,484	388,268	261.6500	10,684	.....	.....	.....9,380	..	9,380	511	.....	.....	.....	.....	.....	003.....

QE06.34

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DB - PART A - SECTION 1

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

QE06.35

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	2,815	702,130	249.3900	35,192	.....	.....	.....35,764	..	35,764	2,771	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	10,663	2,674,829	250.8500	125,398	.....	.....	.....125,741	..	125,741	9,560	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	14,660	3,895,253	265.7100	86,200	.....	.....	.....70,909	..	70,909	2,941	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	80,190	..20,156,440	251.3600	922,981	.....	.....	.....920,836	..	920,836	69,431	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	7,556	1,981,274	262.2200	52,890	.....	.....	.....46,051	..	46,051	2,433	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	106,989	..27,859,995	260.4000	817,398	.....	.....	.....731,594	..	731,594	42,210	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	46,842	..12,232,296	261.1400	345,693	.....	.....	.....305,789	..	305,789	17,047	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	7,440	1,942,098	261.0400	55,129	.....	.....	.....48,875	..	48,875	2,738	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	18,660	4,739,893	254.0100	191,454	.....	.....	.....185,789	..	185,789	13,246	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	1,363	341,715	250.6200	13,062	.....	.....	.....14,220	..	14,220	1,092	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	30,601	7,956,071	259.9900	238,691	.....	.....	.....214,645	..	214,645	12,615	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	191,973	..49,319,786	256.9100	1,727,757	.....	.....	.....1,620,571	..	1,620,571	106,670	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	40,532	..10,513,580	259.3900	325,066	.....	.....	.....294,982	..	294,982	17,787	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	3,034	760,923	250.8300	28,728	.....	.....	.....31,216	..	31,216	2,379	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	123	32,285	261.5200	611	.....	.....	.....571	..	571	11	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	4,336	1,133,294	261.3600	21,681	.....	.....	.....20,340	..	20,340	443	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	161	40,489	251.9400	1,430	.....	.....	.....1,538	..	1,538	112	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	272	68,837	253.1600	2,260	.....	.....	.....2,397	..	2,397	165	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	6,827	1,770,627	259.3600	38,913	.....	.....	.....37,839	..	37,839	1,396	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/ Index	Societe Generale O2RNE8IBXP4R0TD8PU41...	12/16/2016	12/15/2017	39,200,229	..39,200,229	..2,262.0300	1,372,008	.....	.....	.....3,534,525	..	3,534,525	..2,416,609	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/ Index	Societe Generale O2RNE8IBXP4R0TD8PU41...	12/16/2016	12/15/2017	15,636,100	..15,636,100	..2,262.0300	594,172	.....	.....	.....1,575,876	..	1,575,876	..1,073,532	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	903	231,563	256.4600	7,097	.....	.....	.....6,411	..	6,411	359	.....	.....	.....	.....	.....	003.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.36

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	7,706	2,032,462	263.7400	38,609	.....	.....	.....30,452	..	30,452	208	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	8,873	2,310,490	260.4000	55,012	.....	.....	.....46,467	..	46,467	1,502	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	11,345	2,992,238	263.7400	56,841	.....	.....	.....44,831	..	44,831	306	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	31,316	8,169,927	260.8900	188,520	.....	.....	.....157,578	..	157,578	4,555	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	1,311	346,398	264.1700	6,386	.....	.....	.....4,989	..	4,989	16	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	3,366	879,357	261.2500	19,792	.....	.....	.....16,443	..	16,443	434	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	9,125	2,380,952	260.9400	54,747	.....	.....	.....45,726	..	45,726	1,306	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/27/2019	3,293	841,422	255.5200	35,004	.....	.....	.....30,503	..	30,503	2,051	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/27/2019	9,191	2,355,026	256.2200	94,764	.....	.....	.....81,843	..	81,843	5,394	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/27/2019	55,926	..14,328,923	256.2100	576,602	.....	.....	.....498,266	..	498,266	32,849	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	434	109,999	253.1800	4,106	.....	.....	.....3,885	..	3,885	270	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/27/2019	28,397	7,490,613	263.7800	207,016	.....	.....	.....159,727	..	159,727	7,501	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/27/2019	73,839	..19,418,185	262.9800	558,961	.....	.....	.....437,247	..	437,247	21,609	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/27/2019	187,284	..47,929,719	255.9200	1,955,245	.....	.....	.....1,696,222	..	1,696,222	112,783	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/27/2019	174,025	..45,476,281	261.3200	1,425,267	.....	.....	.....1,144,239	..	1,144,239	62,206	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/27/2019	285,393	..74,442,033	260.8400	2,388,743	.....	.....	.....1,933,068	..	1,933,068	107,569	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	2,241	572,302	255.4100	18,710	.....	.....	.....17,165	..	17,165	1,044	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	303	77,619	256.0400	2,440	.....	.....	.....2,219	..	2,219	128	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	1,603	410,107	255.8900	13,014	.....	.....	.....11,862	..	11,862	697	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	562	148,174	263.5100	2,862	.....	.....	.....2,267	..	2,267	20	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	1,128	285,872	253.4600	10,501	.....	.....	.....9,897	..	9,897	679	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	1,478	379,101	256.5200	11,572			10,447	..	10,447	583						003.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	242	61,457	253.6500	2,231	.....	.....	.....2,099	..	2,099	143	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27	01/17/2017	01/12/2018	..17,981,281	..17,981,281	..2,274.6400	.....	.....673,759	.....	.....1,663,509	..	1,663,509	989,750	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27	01/17/2017	01/12/2018	..40,702,628	..40,702,628	..2,274.6400	.....	.....1,363,945	.....	.....3,378,231	..	3,378,231	..2,014,286	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/17/2017	01/11/2019	42	10,759	255.5600	.....	.....380	.....	.....322	..	322	(58)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/17/2017	01/11/2019	4,651	1,215,546	261.3600	.....	.....29,951	.....	.....22,846	..	22,846	(7,105)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/17/2017	01/11/2019	5,834	1,523,943	261.2300	.....	.....37,861	.....	.....28,964	..	28,964	(8,897)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/17/2017	01/11/2019	5,779	1,508,601	261.0700	.....	.....37,849	.....	.....29,067	..	29,067	(8,782)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/17/2017	01/11/2019	816	213,637	261.7200	.....	.....5,134	.....	.....3,892	..	3,892	(1,242)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/17/2017	01/10/2020	308	78,701	255.8300	.....	.....3,458	.....	.....2,814	..	2,814	(644)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/17/2017	01/10/2020	4,806	1,231,186	256.1700	.....	.....53,252	.....	.....43,127	..	43,127	(10,125)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/17/2017	01/10/2020	30,483	7,808,205	256.1500	.....	.....338,056	.....	.....273,845	..	273,845	(64,211)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/17/2017	01/10/2020	12,077	3,182,754	263.5400	.....	.....96,132	.....	.....69,560	..	69,560	(26,572)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/17/2017	01/10/2020	18,464	4,740,706	256.7500	.....	.....199,414	.....	.....160,320	..	160,320	(39,094)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/17/2017	01/10/2020	34,339	9,037,959	263.2000	.....	.....277,800	.....	.....202,118	..	202,118	(75,682)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/17/2017	01/11/2019	83	21,279	256.0300	.....	.....731	.....	.....615	..	615	(116)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/17/2017	01/10/2020	66,927	..17,133,217	256.0000	.....	.....746,901	.....	.....606,343	..	606,343	(140,558)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/17/2017	01/10/2020	87,062	..22,851,931	262.4800	.....	.....728,706	.....	.....536,316	..	536,316	(192,390)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/17/2017	01/10/2020	59,784	..15,350,858	256.7700	.....	.....645,672	.....	.....518,499	..	518,499	(127,173)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/17/2017	01/10/2020	40,829	..10,719,254	262.5400	.....	.....340,514	.....	.....250,567	..	250,567	(89,947)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/17/2017	01/10/2020	163,883	..42,803,056	261.1800	.....	.....1,455,284	.....	.....1,094,598	..	1,094,598	(360,686)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/17/2017	01/10/2020	120,204	..31,441,768	261.5700	.....	.....1,048,179	.....	.....783,769	..	783,769	(264,410)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/17/2017	01/11/2019	274	70,000	255.5600	.....	.....2,473	.....	.....2,096	..	2,096	(377)	.....	.....	.....	.....	.....	003.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/13/2017	02/08/2019	1,319	339,229	257.2200	.....	.....13,399	.....	.....9,129	..	9,129	(4,270)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/13/2017	02/07/2020	60,497	..15,562,912	257.2500	.....	.....753,795	.....	.....517,335	..	517,335	(236,460)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/13/2017	02/07/2020	122,240	..32,210,337	263.5000	.....	....1,168,618	.....	.....719,206	..	719,206	(449,412)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/13/2017	02/07/2020	222,502	..57,249,770	257.3000	.....	....2,765,700	.....	.....1,897,319	..	1,897,319	(868,381)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/13/2017	02/07/2020	119,898	..31,535,682	263.0200	.....	....1,170,209	.....	.....726,949	..	726,949	(443,260)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/13/2017	02/07/2020	408,028	..106,976,718	262.1800	.....	....4,129,241	.....	.....2,606,080	..	2,606,080	..(1,523,161)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/13/2017	02/08/2019	2,954	759,675	257.1700	.....	.....30,072	.....	.....20,521	..	20,521	(9,551)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/13/2017	02/08/2019	1,605	413,523	257.7000	.....	.....15,886	.....	.....10,726	..	10,726	(5,160)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/13/2017	02/08/2019	1,337	353,872	264.7100	.....	.....8,903	.....	.....5,117	..	5,117	(3,786)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/13/2017	02/08/2019	8,936	...2,342,636	262.1700	.....	.....69,072	.....	.....42,297	..	42,297	(26,775)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/13/2017	02/08/2019	13,087	...3,424,651	261.6900	.....	.....104,039	.....	.....64,396	..	64,396	(39,643)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/13/2017	02/08/2019	12,240	...3,198,955	261.3500	.....	.....99,145	.....	.....61,891	..	61,891	(37,254)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/13/2017	02/08/2019	315	82,950	263.7200	.....	.....2,221	.....	.....1,310	..	1,310	(911)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/13/2017	02/07/2020	16,560	4,261,473	257.3400	.....	.....205,506	.....	.....140,888	..	140,888	(64,618)	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/ Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653.	02/16/2017	02/15/2018	..16,186,848	..16,186,848	..2,349.2500	.....	.....592,439	.....	.....918,481	..	918,481	326,042	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/ Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653.	02/16/2017	02/15/2018	..62,316,885	..62,316,885	..2,349.2500	.....	....2,037,762	.....	.....3,086,196	..	3,086,196	..1,048,434	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options..	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/ Index	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	02/22/2017	02/15/2018	9,504	..22,328,118	..2,349.2500	.....	....1,035,025	.....	.....1,196,304	..	1,196,304	161,280	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options..	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/ Index	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	02/22/2017	02/15/2018	.....	.....	..2,607.6700	.....	.....(0)	.....	.....	..	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	764	199,211	260.8700	.....	.....6,995	.....	.....4,096	..	4,096	(2,899)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2020	35,574	9,505,148	267.1900	.....	.....311,633	.....	.....167,399	..	167,399	(144,234)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2020	89,652	..23,857,304	266.1100	.....	.....824,799	.....	.....452,751	..	452,751	(372,048)	.....	.....	.....	.....	.....	003.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	1,652	431,613	261.2700	.....	.....14,802	.....	.....8,589	..	8,589	(6,213)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	2,373	630,395	265.7000	.....	.....16,537	.....	.....8,572	..	8,572	(7,965)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	937	248,530	265.2400	.....	.....6,709	.....	.....3,521	..	3,521	(3,188)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	5,962	1,583,455	265.6100	.....	.....41,791	.....	.....21,706	..	21,706	(20,085)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2020	4,630	1,210,699	261.4800	.....	.....51,997	.....	.....31,246	..	31,246	(20,751)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2020	13,178	3,442,364	261.2300	.....	.....149,433	.....	.....90,273	..	90,273	(59,160)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2020	31,048	8,310,388	267.6600	.....	.....266,394	.....	.....141,619	..	141,619	(124,775)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2020	59,998	..15,661,794	261.0400	.....	.....685,773	.....	.....415,715	..	415,715	(270,058)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	61	21,267	347.8900	.....	.....727	.....	.....650	..	650	(77)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	28,415	..10,048,442	353.6300	.....	.....264,545	.....	.....222,914	..	222,914	(41,631)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	1,489	531,042	356.6700	.....	.....12,090	.....	.....9,816	..	9,816	(2,274)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	2,803	1,003,457	357.9800	.....	.....21,416	.....	.....17,098	..	17,098	(4,318)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	20,006	7,055,319	352.6600	.....	.....194,458	.....	.....165,590	..	165,590	(28,868)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	17,390	6,129,538	352.4700	.....	.....170,424	.....	.....145,443	..	145,443	(24,981)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	1,810	642,282	354.7600	.....	.....16,041	.....	.....13,328	..	13,328	(2,713)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	4,217	1,489,290	353.1700	.....	.....40,061	.....	.....33,937	..	33,937	(6,124)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	9,904	3,515,980	355.0100	.....	.....86,758	.....	.....71,881	..	71,881	(14,877)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	12,343	4,345,180	352.0300	.....	.....123,309	.....	.....105,733	..	105,733	(17,576)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2020	29,722	..10,301,939	346.6100	.....	.....465,149	.....	.....399,799	..	399,799	(65,350)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	1,157	398,127	344.0700	.....	.....16,038	.....	.....14,809	..	14,809	(1,229)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2020	52,598	..18,255,146	347.0700	.....	.....811,585	.....	.....694,767	..	694,767	(116,818)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2020	66,832	..23,697,970	354.5900		809,336		645,518	..	645,518	(163,818)						003.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2020	81,570	..28,225,577	346.0300	.....	....1,299,406	.....	.....1,122,461	..	1,122,461	(176,945)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2020	63,236	..22,400,170	354.2300	.....	....775,276	.....	.....620,435	..	620,435	(154,841)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2020	174,049	..61,435,989	352.9800	.....	....2,222,612	.....	.....1,802,145	..	1,802,145	(420,467)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	2,735	948,339	346.6900	.....	....34,165	.....	.....30,873	..	30,873	(3,292)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	1,511	517,709	342.7200	.....	....22,055	.....	.....20,578	..	20,578	(1,477)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	1,773	616,989	348.0600	.....	....20,935	.....	.....18,687	..	18,687	(2,248)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	6,425	2,230,374	347.1200	.....	....78,904	.....	.....70,996	..	70,996	(7,908)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	5,926	2,032,249	342.9100	.....	....85,934	.....	.....80,035	..	80,035	(5,899)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	10,537	3,660,941	347.4400	.....	....127,707	.....	.....114,588	..	114,588	(13,119)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	389	138,374	355.8900	.....	....3,270	.....	.....2,683	..	2,683	(587)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2018	49,411	..12,989,721	262.8900	.....	....250,021	.....	.....106,322	..	106,322	(143,699)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2018	89,451	..23,201,886	259.3800	.....	....628,843	.....	.....315,771	..	315,771	(313,072)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2018	.....	.....	.....278.7300	.....	....(0)	.....	.....	..	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2018	.....	.....	.....280.5700	.....	....(0)	.....	.....	..	.....	.....	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27	03/16/2017	03/15/2018	..36,763,230	..36,763,230	..2,385.2600	.....	....1,227,892	.....	.....1,429,200	..	1,429,200	201,309	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27	03/16/2017	03/15/2018	..14,060,965	..14,060,965	..2,385.2600	.....	....538,535	.....	.....625,774	..	625,774	87,239	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/24/2017	03/22/2019	2,263	793,445	350.5900	.....	....21,002	.....	.....21,326	..	21,326	324	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/24/2017	03/22/2019	21,070	7,438,437	353.0300	.....	....175,094	.....	.....174,568	..	174,568	(526)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/24/2017	03/22/2019	10,040	3,605,604	359.1100	.....	....62,351	.....	.....58,917	..	58,917	(3,434)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/24/2017	03/23/2020	41,571	..14,461,304	347.8700	.....	....566,197	.....	.....536,892	..	536,892	(29,305)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/24/2017	03/23/2020	50,565	..17,581,287	347.7000	.....	....692,734	.....	.....657,443	..	657,443	(35,291)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/24/2017	03/23/2020	108,008	..38,408,565	355.6100	.....	....1,132,999	.....	.....1,010,770	..	1,010,770	(122,229)	.....	.....	.....	.....	.....	003.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
		Schedul e / 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/Adjust ed Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza tion) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Referenc e Entity	Hedge Effectivenes s at Inception and at Year- end (b)	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/24/2017	03/23/2020	153,055	..53,198,850	347.5800	.....	....2,104,506	.....	.....1,999,469	..	1,999,469	(105,037)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/24/2017	03/23/2020	89,469	..31,765,823	355.0500	.....	....957,314	.....	.....857,947	..	857,947	(99,367)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/24/2017	03/23/2020	247,826	..87,705,452	353.9000	.....	....2,758,298	.....	.....2,497,184	..	2,497,184	(261,114)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/24/2017	03/22/2019	1,494	519,902	348.0700	.....	.....15,474	.....	.....15,993	..	15,993	519	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/24/2017	03/22/2019	1,781	618,828	347.5100	.....	.....18,894	.....	.....19,600	..	19,600	706	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/24/2017	03/22/2019	706	251,837	356.7600	.....	.....4,920	.....	.....4,753	..	4,753	(167)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/24/2017	03/22/2019	6,923	2,407,068	347.6900	.....	.....72,900	.....	.....75,530	..	75,530	2,630	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/24/2017	03/22/2019	768	278,511	362.4700	.....	.....4,026	.....	.....3,670	..	3,670	(356)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/24/2017	03/22/2019	44,156	..15,613,127	353.5900	.....	.....357,222	.....	.....354,905	..	354,905	(2,317)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/24/2017	03/22/2019	15,886	5,633,161	354.6000	.....	.....122,640	.....	.....120,802	..	120,802	(1,838)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/24/2017	03/22/2019	1,157	414,095	358.0000	.....	.....7,588	.....	.....7,248	..	7,248	(340)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	2,256	785,264	348.0100	.....	.....27,280	.....	.....24,331	..	24,331	(2,949)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	353	122,815	347.8400	.....	.....4,301	.....	.....3,839	..	3,839	(462)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	293	105,328	359.7400	.....	.....2,111	.....	.....1,667	..	1,667	(444)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	5,842	2,036,608	348.6400	.....	.....68,872	.....	.....61,058	..	61,058	(7,814)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	32,428	..11,504,870	354.7800	.....	.....293,799	.....	.....245,603	..	245,603	(48,196)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	6,686	2,369,315	354.3500	.....	.....61,715	.....	.....51,852	..	51,852	(9,863)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	188	67,379	358.3400	.....	.....1,448	.....	.....1,163	..	1,163	(285)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	7,118	2,514,501	353.2600	.....	.....68,902	.....	.....58,567	..	58,567	(10,335)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/31/2020	52,017	..18,121,721	348.3800	.....	.....784,938	.....	.....659,935	..	659,935	(125,003)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/31/2020	43,239	..15,384,712	355.8100	.....	.....512,809	.....	.....402,540	..	402,540	(110,269)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/31/2020	114,757	..40,693,831	354.6100		1,417,244		1,125,341	..	1,125,341	(291,903)						003.....

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SCHEDULE DB - PART A - SECTION 1

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

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		Schedul e / 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/Adjust ed Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza tion) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Referenc e Entity	Hedge Effectivenes s at Inception and at Year- end (b)	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/31/2020	11,484	3,998,377	348.1800	.....	.....174,437	.....	.....146,852	..	146,852	(27,585)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	31	10,609	346.8100	.....	.....388	.....	.....350	..	350	(38)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/31/2020	16,512	5,752,511	348.3900	.....	.....249,162	.....	.....209,399	..	209,399	(39,763)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/31/2020	55,677	..19,842,280	356.3800	.....	.....647,527	.....	.....505,571	..	505,571	(141,956)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	193	50,401	261.1200	.....	.....1,438	.....	.....1,047	..	1,047	(391)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/31/2020	15,740	4,179,567	265.5300	.....	.....126,868	.....	.....84,315	..	84,315	(42,553)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/31/2020	45,357	..12,007,430	264.7300	.....	.....379,640	.....	.....255,458	..	255,458	(124,182)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	57	15,277	267.6400	.....	.....284	.....	.....1,941	..	1,941	1,657	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	492	130,570	265.1500	.....	.....2,876	.....	.....1,941	..	1,941	(935)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	641	170,655	266.2900	.....	.....3,480	.....	.....2,296	..	2,296	(1,184)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	786	209,063	265.9500	.....	.....4,363	.....	.....2,899	..	2,899	(1,464)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/31/2020	4,100	1,069,011	260.7400	.....	.....40,999	.....	.....29,390	..	29,390	(11,609)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/31/2020	11,841	3,079,717	260.0800	.....	.....121,848	.....	.....88,212	..	88,212	(33,636)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/31/2020	18,280	4,869,685	266.4000	.....	.....141,484	.....	.....92,652	..	92,652	(48,832)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/31/2020	20,066	5,218,098	260.0500	.....	.....206,878	.....	.....149,739	..	149,739	(57,139)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/07/2017	04/06/2018	278,084	..72,171,052	259.5300	.....	....1,543,364	.....	.....1,035,942	..	1,035,942	(507,422)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/07/2017	04/06/2018	.....	.....	....280.8100	.....	.....(0)	.....	.....	..	.....	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/12/2019	8,785	3,065,564	348.9500	.....	.....93,298	.....	.....91,212	..	91,212	(2,086)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/12/2019	12,146	4,308,394	354.7200	.....	.....99,839	.....	.....93,440	..	93,440	(6,399)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/12/2019	3,387	1,219,853	360.1500	.....	.....21,474	.....	.....19,136	..	19,136	(2,338)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/13/2020	2,374	829,652	349.4800	.....	.....32,262	.....	.....28,938	..	28,938	(3,324)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/13/2020	26,273	9,172,286	349.1100	.....	.....361,521	.....	.....325,044	..	325,044	(36,477)	.....	.....	.....	.....	.....	003.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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		Schedul e / 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/Adjust ed Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza tion) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Referenc e Entity	Hedge Effectivenes s at Inception and at Year- end (b)	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/13/2020	27,912	...9,745,642	349.1600	.....	.....383,506	.....	.....344,624	..	344,624	(38,882)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/13/2020	11,654	...4,162,676	357.1800	.....	.....122,253	.....	.....102,753	..	102,753	(19,500)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/13/2020	46,445	..16,563,198	356.6200	.....	.....496,497	.....	.....419,683	..	419,683	(76,814)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/13/2020	51,291	..18,284,223	356.4800	.....	.....551,378	.....	.....466,317	..	466,317	(85,061)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/12/2019	561	201,820	359.9100	.....	.....3,600	.....	.....3,213	..	3,213	(387)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/13/2020	184,871	..65,701,290	355.3900	.....	....2,063,160	.....	.....1,762,256	..	1,762,256	(300,904)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/12/2019	134	46,709	348.0800	.....	.....1,479	.....	.....1,454	..	1,454	(25)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/12/2019	4,770	1,662,823	348.5900	.....	.....51,422	.....	.....50,415	..	50,415	(1,007)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/12/2019	108	38,679	359.7400	.....	.....696	.....	.....622	..	622	(74)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/12/2019	7,357	2,568,949	349.1800	.....	.....77,323	.....	.....75,518	..	75,518	(1,805)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/12/2019	27,438	9,746,103	355.2100	.....	.....220,324	.....	.....205,506	..	205,506	(14,818)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/12/2019	1,143	405,907	355.2300	.....	.....9,176	.....	.....8,549	..	8,549	(627)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/27/2017	04/26/2019	69	24,077	349.2000	.....	.....899	.....	.....713	..	713	(186)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/27/2017	04/26/2019	4,128	1,466,638	355.3100	.....	.....41,856	.....	.....31,119	..	31,119	(10,737)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/27/2017	04/26/2019	1,214	435,352	358.4800	.....	.....10,724	.....	.....7,667	..	7,667	(3,057)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/27/2017	04/24/2020	7,834	2,740,803	349.8600	.....	.....124,326	.....	.....94,584	..	94,584	(29,742)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/27/2017	04/24/2020	15,628	5,460,890	349.4200	.....	.....251,462	.....	.....192,031	..	192,031	(59,431)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/27/2017	04/24/2020	41,672	..14,580,525	349.8900	.....	.....660,914	.....	.....502,521	..	502,521	(158,393)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/27/2017	04/24/2020	5,176	1,857,085	358.7800	.....	.....61,803	.....	.....42,853	..	42,853	(18,950)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/27/2017	04/24/2020	95,871	..33,553,073	349.9800	.....	....1,516,686	.....	.....1,151,956	..	1,151,956	(364,730)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/27/2017	04/24/2020	62,253	..22,238,142	357.2200	.....	.....782,525	.....	.....552,142	..	552,142	(230,383)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/27/2017	04/24/2020	58,996	..21,066,778	357.0900		744,526		526,231	..	526,231	(218,295)						003.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
		Schedul e / 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/Adjust ed Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza tion) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Referenc e Entity	Hedge Effectivenes s at Inception and at Year- end (b)	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	04/27/2017	04/24/2020	160,598	..57,166,461	355.9600	.....	....2,103,834	.....	.....1,504,569	..	1,504,569	(599,265)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	04/27/2017	04/26/2019	6,293	...2,205,088	350.3900	.....	.....78,288	.....	.....61,371	..	61,371	(16,917)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	04/27/2017	04/26/2019	669	233,552	349.0700	.....	.....8,772	.....	.....6,967	..	6,967	(1,805)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	04/27/2017	04/26/2019	5,478	1,918,803	350.3000	.....	.....68,415	.....	.....53,659	..	53,659	(14,756)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	04/27/2017	04/26/2019	7,001	...2,457,110	350.9500	.....	.....85,136	.....	.....66,376	..	66,376	(18,760)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	04/27/2017	04/26/2019	29,224	..10,388,020	355.4600	.....	.....294,580	.....	.....218,521	..	218,521	(76,059)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	04/27/2017	04/26/2019	100	35,656	357.3500	.....	.....926	.....	.....672	..	672	(254)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	04/27/2017	04/26/2019	10,634	3,788,880	356.3000	.....	.....103,362	.....	.....75,923	..	75,923	(27,439)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	04/27/2017	04/26/2019	695	249,492	358.8000	.....	.....6,050	.....	.....4,310	..	4,310	(1,740)	.....	.....	.....	.....	.....	003.....	
S&P500 Index CALL Spread (SPX) Options..	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/ Index	Societe Generale	02RNE8IBXP4R0TD8PU41...	04/19/2017	04/13/2018	25,911,968	..25,911,968	..2,328.9500	.....	....1,039,070	.....	.....1,736,335	..	1,736,335	697,265	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/ Index	Goldman Sachs Group	FOR8UP27PHTHYVLBN30	04/19/2017	05/15/2018	36,706,608	..36,706,608	..2,402.3200	.....	....1,335,533	.....	.....2,173,362	..	2,173,362	837,828	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/12/2019	5,181	1,838,175	354.7600	.....	.....42,488	.....	.....39,775	..	39,775	(2,713)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/08/2017	05/03/2019	2,989	1,053,445	352.4900	.....	.....34,877	.....	.....26,321	..	26,321	(8,556)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/08/2017	05/03/2019	10,500	3,760,022	358.1100	.....	.....96,492	.....	.....68,208	..	68,208	(28,284)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/08/2017	05/04/2020	3,298	1,163,664	352.8200	.....	.....48,549	.....	.....35,415	..	35,415	(13,134)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/08/2017	05/04/2020	15,074	5,314,196	352.5300	.....	.....224,006	.....	.....163,818	..	163,818	(60,188)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/08/2017	05/04/2020	28,818	..10,162,907	352.6600	.....	.....426,504	.....	.....311,495	..	311,495	(115,009)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/08/2017	05/04/2020	174	62,796	360.9400	.....	.....1,966	.....	.....1,312	..	1,312	(654)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/08/2017	05/04/2020	3,224	1,137,468	352.8500	.....	.....47,420	.....	.....34,572	..	34,572	(12,848)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/08/2017	05/04/2020	12,049	4,346,326	360.7200	.....	.....137,238	.....	.....91,805	..	91,805	(45,433)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/08/2017	05/04/2020	70,540	..24,873,868	352.6200	.....	....1,044,700	.....	.....763,736	..	763,736	(280,964)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/08/2017	05/04/2020	47,187	..17,013,219	360.5500		540,289		362,318	..	362,318	(177,971)						003.....

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SCHEDULE DB - PART A - SECTION 1

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

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		Schedul e / 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/Adjust ed Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza tion) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Referenc e Entity	Hedge Effectivenes s at Inception and at Year- end (b)	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	05/08/2017	05/04/2020	34,754	..12,509,735	359.9500	.....	.....406,275	.....	.....274,195	..	274,195	(132,080)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	05/08/2017	05/03/2019	154	54,198	352.3900	.....	.....1,803	.....	.....1,362	..	1,362	(441)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	05/08/2017	05/04/2020	9,914	3,563,041	359.3800	.....	.....118,081	.....	.....80,249	..	80,249	(37,832)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	05/08/2017	05/04/2020	106,016	..38,069,131	359.0900	.....	....1,275,367	.....	.....869,313	..	869,313	(406,054)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	05/08/2017	05/03/2019	1,634	576,048	352.5300	.....	.....19,037	.....	.....14,361	..	14,361	(4,676)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	05/08/2017	05/03/2019	5,688	2,006,567	352.7900	.....	.....65,579	.....	.....49,320	..	49,320	(16,259)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	05/08/2017	05/03/2019	875	314,593	359.7400	.....	.....7,468	.....	.....5,174	..	5,174	(2,294)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	05/08/2017	05/03/2019	18,319	6,570,005	358.6500	.....	.....164,319	.....	.....115,403	..	115,403	(48,916)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	05/08/2017	05/03/2019	679	243,713	358.8500	.....	.....6,038	.....	.....4,230	..	4,230	(1,808)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	05/08/2017	05/03/2019	5,517	1,976,356	358.2400	.....	.....50,424	.....	.....35,575	..	35,575	(14,849)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	05/08/2017	05/03/2019	647	235,341	363.7300	.....	.....4,600	.....	.....3,015	..	3,015	(1,585)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	04/18/2017	04/13/2020	73,357	..25,608,234	349.0900	.....	....1,010,127	.....	.....908,270	..	908,270	(101,857)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	05/23/2017	05/17/2019	192	67,976	353.7100	.....	.....2,335	.....	.....1,600	..	1,600	(735)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	05/23/2017	05/17/2019	32,309	..11,617,164	359.5600	.....	.....306,939	.....	.....195,512	..	195,512	(111,427)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	05/23/2017	05/17/2019	3,002	1,079,905	359.7200	.....	.....28,340	.....	.....18,001	..	18,001	(10,339)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	05/23/2017	05/17/2019	16,538	5,940,101	359.1700	.....	.....159,761	.....	.....102,318	..	102,318	(57,443)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	05/23/2017	05/17/2019	140	51,087	364.1000	.....	.....1,087	.....	.....650	..	650	(437)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	05/23/2017	05/17/2019	10,913	3,921,798	359.3700	.....	.....104,546	.....	.....66,754	..	66,754	(37,792)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	05/23/2017	05/17/2019	1,957	711,906	363.7500	.....	.....15,422	.....	.....9,257	..	9,257	(6,165)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	05/23/2017	05/18/2020	425	150,102	352.8900	.....	.....6,708	.....	.....4,587	..	4,587	(2,121)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	05/23/2017	05/18/2020	15,210	5,372,869	353.2400	.....	.....237,432	.....	.....161,697	..	161,697	(75,735)	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	05/23/2017	05/18/2020	25,105	8,882,170	353.8000		385,112		260,765	..	260,765	(124,347)						003.....	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/23/2017	05/18/2020	29,747	..10,515,327	353.4900	.....	.....460,784	.....	.....312,984	..	312,984	(147,800)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/23/2017	05/17/2019	226	80,265	354.8900	.....	.....2,619	.....	.....1,770	..	1,770	(849)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/23/2017	05/18/2020	7,919	2,866,250	361.9300	.....	.....93,607	.....	.....57,656	..	57,656	(35,951)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/23/2017	05/18/2020	22,860	8,075,066	353.2400	.....	.....356,845	.....	.....243,020	..	243,020	(113,825)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/23/2017	05/18/2020	25,973	9,391,757	361.6000	.....	.....310,375	.....	.....191,963	..	191,963	(118,412)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/23/2017	05/18/2020	110,599	..39,119,990	353.7100	.....	....1,701,013	.....	.....1,153,094	..	1,153,094	(547,919)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/23/2017	05/18/2020	54,095	..19,556,792	361.5300	.....	.....648,052	.....	.....401,088	..	401,088	(246,964)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/23/2017	05/18/2020	52,740	..19,049,533	361.2000	.....	.....638,676	.....	.....396,953	..	396,953	(241,723)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/23/2017	05/18/2020	489	175,972	359.9200	.....	.....6,175	.....	.....3,899	..	3,899	(2,276)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/23/2017	05/18/2020	33,987	..12,253,897	360.5500	.....	.....420,415	.....	.....263,438	..	263,438	(156,977)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/23/2017	05/18/2020	169,085	..60,853,864	359.9000	.....	....2,137,240	.....	.....1,349,454	..	1,349,454	(787,786)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/23/2017	05/17/2019	8,442	2,986,972	353.8400	.....	.....101,974	.....	.....69,826	..	69,826	(32,148)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/23/2017	05/17/2019	685	243,001	354.8600	.....	.....7,937	.....	.....5,368	..	5,368	(2,569)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/23/2017	05/17/2019	6,085	2,151,605	353.5800	.....	.....74,300	.....	.....51,023	..	51,023	(23,277)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/23/2017	05/17/2019	601	218,398	363.5300	.....	.....4,782	.....	.....2,880	..	2,880	(1,902)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/23/2017	05/17/2019	8,460	2,989,175	353.3500	.....	.....104,221	.....	.....71,786	..	71,786	(32,435)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/23/2017	05/17/2019	6,581	2,374,219	360.7600	.....	.....59,296	.....	.....37,175	..	37,175	(22,121)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/23/2017	05/17/2019	596	219,391	367.8400	.....	.....3,877	.....	.....2,184	..	2,184	(1,693)	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options..	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27	05/17/2017	05/15/2018	12,808	..30,767,882	..2,402.3200	.....	....1,215,951	.....	.....1,417,662	..	1,417,662	201,711	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options..	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/ Index	Bank of America Corp B4TYDEB6GKMZO031MB27	05/17/2017	05/15/2018	.....	.....	..2,666.5800	.....	.....(0)	.....	.....	..	.....	.....	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/ Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653.	05/16/2017	05/15/2018	..39,649,165	..39,649,165	..2,402.3200	.....	....1,280,668	.....	.....1,246,336	..	1,246,336	(34,332)	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/ Index	Societe Generale O2RNE8IBXP4R0TD8PU41...	05/16/2017	05/15/2018	..23,058,212	..23,058,212	..2,402.3200		841,164		814,341	..	814,341	(26,823)						003.....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/31/2017	05/30/2019	913	323,660	354.5600	.....	.....11,328	.....	.....7,326	..	7,326	(4,002)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/31/2017	05/30/2019	5,675	2,051,039	361.4000	.....	.....52,950	.....	.....31,190	..	31,190	(21,760)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/31/2017	05/30/2019	576	209,988	364.4300	.....	.....4,702	.....	.....2,646	..	2,646	(2,056)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/31/2017	05/29/2020	1,829	649,749	355.1800	.....	.....28,099	.....	.....18,025	..	18,025	(10,074)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/31/2017	05/29/2020	10,010	3,560,894	355.7500	.....	.....151,044	.....	.....96,281	..	96,281	(54,763)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/31/2017	05/29/2020	29,248	..10,390,965	355.2700	.....	.....447,788	.....	.....287,092	..	287,092	(160,696)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/31/2017	05/29/2020	8,565	3,042,366	355.2000	.....	.....131,476	.....	.....84,322	..	84,322	(47,154)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/31/2017	05/29/2020	10,021	3,654,285	364.6500	.....	.....113,542	.....	.....64,839	..	64,839	(48,703)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/31/2017	05/29/2020	43,409	..15,440,581	355.7000	.....	.....655,910	.....	.....418,430	..	418,430	(237,480)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/31/2017	05/29/2020	28,551	..10,387,314	363.8100	.....	.....332,625	.....	.....192,079	..	192,079	(140,546)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/31/2017	05/29/2020	56,398	..20,044,959	355.4200	.....	.....859,505	.....	.....550,101	..	550,101	(309,404)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/31/2017	05/30/2019	1,196	425,022	355.3100	.....	.....14,414	.....	.....9,226	..	9,226	(5,188)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/31/2017	05/29/2020	47,246	..17,175,724	363.5400	.....	.....555,610	.....	.....321,840	..	321,840	(233,770)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/31/2017	05/29/2020	20,961	7,613,180	363.2000	.....	.....249,231	.....	.....145,047	..	145,047	(104,184)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/31/2017	05/29/2020	39,418	..14,285,586	362.4100	.....	.....481,297	.....	.....282,835	..	282,835	(198,462)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/31/2017	05/29/2020	92,032	..33,318,247	362.0300	.....	.....1,137,512	.....	.....671,887	..	671,887	(465,625)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/31/2017	05/30/2019	1,379	489,530	355.0100	.....	.....16,809	.....	.....10,806	..	10,806	(6,003)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/31/2017	05/30/2019	4,719	1,680,521	356.1400	.....	.....54,973	.....	.....34,813	..	34,813	(20,160)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/31/2017	05/30/2019	896	319,484	356.6500	.....	.....10,221	.....	.....6,429	..	6,429	(3,792)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/31/2017	05/30/2019	10,207	3,703,385	362.8400	.....	.....89,410	.....	.....51,553	..	51,553	(37,857)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/31/2017	05/30/2019	18,991	6,875,187	362.0200	.....	.....172,440	.....	.....100,664	..	100,664	(71,776)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/31/2017	05/30/2019	8,759	3,170,940	362.0100		79,622		46,456	..	46,456	(33,166)						003.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/31/2017	05/30/2019	10,802	3,898,899	360.9300	.....	.....102,839	.....	.....61,006	..	61,006	(41,833)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/31/2017	05/30/2018	128,775	..33,527,841	260.3600	.....	.....715,989	.....	.....460,223	..	460,223	(255,766)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/31/2017	05/30/2018	284,385	..73,564,665	258.6800	.....	....1,896,847	.....	.....1,270,943	..	1,270,943	(625,904)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/31/2017	05/30/2018	.....	.....	.....278.0900	.....	.....(0)	.....	.....	..	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/31/2017	05/30/2018	.....	.....	.....281.5600	.....	.....(0)	.....	.....	..	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/14/2017	06/13/2019	756	270,549	358.0300	.....	.....9,121	.....	.....5,090	..	5,090	(4,031)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/14/2017	06/13/2019	12,413	4,519,862	364.1200	.....	.....116,187	.....	.....59,048	..	59,048	(57,139)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/14/2017	06/13/2019	194	71,159	367.1000	.....	.....1,591	.....	.....769	..	769	(822)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/14/2017	06/13/2019	2,148	782,710	364.3700	.....	.....19,892	.....	.....10,067	..	10,067	(9,825)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/14/2017	06/13/2019	365	134,217	367.8900	.....	.....2,889	.....	.....1,377	..	1,377	(1,512)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/14/2017	06/12/2020	8,379	3,004,487	358.5700	.....	.....126,524	.....	.....72,049	..	72,049	(54,475)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/14/2017	06/12/2020	31,562	..11,301,614	358.0800	.....	.....483,841	.....	.....277,196	..	277,196	(206,645)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/14/2017	06/12/2020	27,678	9,908,667	358.0000	.....	.....425,408	.....	.....243,925	..	243,925	(181,483)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/14/2017	06/12/2020	4,956	1,773,483	357.8600	.....	.....76,468	.....	.....43,939	..	43,939	(32,529)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/14/2017	06/12/2020	21,500	7,891,433	367.0400	.....	.....247,682	.....	.....125,850	..	125,850	(121,832)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/14/2017	06/12/2020	52,333	..18,746,878	358.2200	.....	.....798,608	.....	.....456,862	..	456,862	(341,746)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/14/2017	06/13/2019	1,941	695,783	358.4200	.....	.....23,062	.....	.....12,801	..	12,801	(10,261)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/14/2017	06/12/2020	61,015	..22,355,911	366.4000	.....	.....718,147	.....	.....368,102	..	368,102	(350,045)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/14/2017	06/12/2020	38,061	..13,632,301	358.1700	.....	.....581,952	.....	.....332,983	..	332,983	(248,969)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/14/2017	06/12/2020	72,268	..26,454,567	366.0600	.....	.....859,994	.....	.....443,024	..	443,024	(416,970)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/14/2017	06/12/2020	13,496	4,936,632	365.7900	.....	.....162,085	.....	.....83,787	..	83,787	(78,298)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/14/2017	06/12/2020	111,972	..40,830,521	364.6500	.....	....1,395,169	.....	.....733,046	..	733,046	(662,123)	.....	.....	.....	.....	.....	003.....

QE06.49

SCHEDULE DB - PART A - SECTION 1

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

QE06.50

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/12/2020	49,020	..17,870,332	364.5500	.....	.....612,753	.....	.....322,408	..	322,408	(290,345)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/13/2019	2,739	981,140	358.1600	.....	.....32,873	.....	.....18,323	..	18,323	(14,550)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/13/2019	3,898	1,395,679	358.0400	.....	.....47,011	.....	.....26,245	..	26,245	(20,766)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/13/2019	45	16,752	369.3900	.....	.....335	.....	.....156	..	156	(179)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/13/2019	670	239,557	357.5100	.....	.....8,255	.....	.....4,643	..	4,643	(3,612)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/13/2019	22,782	...8,318,683	365.1500	.....	.....203,895	.....	.....101,863	..	101,863	(102,032)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/13/2019	11,486	...4,185,661	364.4300	.....	.....106,126	.....	.....53,632	..	53,632	(52,494)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/13/2019	16,388	...5,973,375	364.5000	.....	.....150,932	.....	.....76,203	..	76,203	(74,729)	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/ Index	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653.	06/16/2017	06/15/2018	..21,160,383	..21,160,383	..2,432.4600	.....	.....831,603	.....	.....747,908	..	747,908	(83,695)	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/ Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	06/16/2017	06/15/2018	..42,192,158	..42,192,158	..2,432.4600	.....	....1,434,533	.....	.....1,225,608	..	1,225,608	(208,926)	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options..	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/ Index	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653.	06/20/2017	06/15/2018	6,212	..15,110,296	..2,432.4600	.....	.....619,268	.....	.....577,317	..	577,317	(41,951)	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options..	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/ Index	Bank of America Corp	B4TYDEB6GKMZO031MB27	06/20/2017	06/15/2018	10,424	..25,355,112	..2,432.4600	.....	....1,162,758	.....	.....1,058,362	..	1,058,362	(104,396)	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options..	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/ Index	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653.	06/20/2017	06/15/2018	.....	.....	..2,651.3800	.....	.....(0)	.....	.....	..	.....	.....	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options..	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/ Index	Bank of America Corp	B4TYDEB6GKMZO031MB27	06/20/2017	06/15/2018	.....	.....	..2,700.0300	.....	.....(0)	.....	.....	..	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/28/2017	06/27/2019	3,599	1,286,898	357.5500	.....	.....38,080	.....	.....25,281	..	25,281	(12,799)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/28/2017	06/27/2019	1,627	594,033	365.1900	.....	.....12,281	.....	.....7,405	..	7,405	(4,876)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/28/2017	06/27/2019	651	236,205	363.0800	.....	.....5,406	.....	.....3,354	..	3,354	(2,052)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/28/2017	06/26/2020	5,599	...2,004,326	357.9800	.....	.....76,482	.....	.....49,887	..	49,887	(26,595)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/28/2017	06/26/2020	23,922	...8,545,524	357.2300	.....	.....334,424	.....	.....220,049	..	220,049	(114,375)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/28/2017	06/26/2020	29,541	..10,548,348	357.0700	.....	.....415,352	.....	.....273,589	..	273,589	(141,763)	.....	.....	.....	.....	.....	003.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.51

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/28/2017	06/26/2020	1,677	599,294	357.4500	.....	.....23,288	.....	.....15,279	..	15,279	(8,009)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/28/2017	06/26/2020	23,814	8,715,382	365.9800	.....	.....249,569	.....	.....148,617	..	148,617	(100,952)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/28/2017	06/26/2020	84,272	..30,097,659	357.1500	.....	....1,181,490	.....	.....777,822	..	777,822	(403,668)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/28/2017	06/26/2020	67,825	..24,779,328	365.3400	.....	.....727,088	.....	.....436,010	..	436,010	(291,078)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/28/2017	06/26/2020	20,698	7,390,589	357.0600	.....	.....291,020	.....	.....191,774	..	191,774	(99,246)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/28/2017	06/27/2019	1,198	428,256	357.6100	.....	.....12,634	.....	.....8,385	..	8,385	(4,249)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/28/2017	06/26/2020	58,409	..21,324,502	365.0900	.....	.....631,400	.....	.....379,827	..	379,827	(251,573)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/28/2017	06/26/2020	7,653	2,792,051	364.8100	.....	.....83,499	.....	.....50,414	..	50,414	(33,085)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/28/2017	06/26/2020	161,060	..58,593,803	363.8000	.....	....1,818,373	.....	.....1,110,968	..	1,110,968	(707,405)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/28/2017	06/26/2020	38,601	..14,043,080	363.8000	.....	.....435,806	.....	.....266,264	..	266,264	(169,542)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/28/2017	06/27/2019	6,279	2,245,394	357.6100	.....	.....66,242	.....	.....43,962	..	43,962	(22,280)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/28/2017	06/27/2019	12,368	4,425,468	357.8200	.....	.....129,368	.....	.....85,621	..	85,621	(43,747)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/28/2017	06/27/2019	518	185,002	357.2500	.....	.....5,546	.....	.....3,696	..	3,696	(1,850)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/28/2017	06/27/2019	14,278	5,198,803	364.1100	.....	.....113,225	.....	.....69,290	..	69,290	(43,935)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/28/2017	06/27/2019	3,088	1,122,463	363.4400	.....	.....25,263	.....	.....15,590	..	15,590	(9,673)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/28/2017	06/27/2019	11,939	4,336,603	363.2200	.....	.....98,619	.....	.....61,048	..	61,048	(37,571)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/28/2017	06/27/2019	20,335	7,387,938	363.3100	.....	.....167,358	.....	.....103,432	..	103,432	(63,926)	.....	.....	.....	.....	.....	003.....
.....														..								
.....														..								
.....														..								
.....														..								
.....														..								
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....170,909,614	112,585,383	0	399,746,013	XX	399,746,013	20,776,516	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....170,909,614	112,585,383	0	399,746,013	XX	399,746,013	20,776,516	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....170,909,614	112,585,383	0	399,746,013	XX	399,746,013	20,776,516	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....170,909,614	112,585,383	0	399,746,013	XX	399,746,013	20,776,516	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Swaps - Hedging Effective - Foreign Exchange																							
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond – L2836*AA1.....	D 1-1.....	Currency	Merrill Lynch Capital Svcs	B4TYDEB6GKMZ0031MB27	12/04/2014	02/03/2024	.....	..43,347,500	3.78 USD (1.966 EUR)	.....	.....	.....423,390	3,356,500	..	2,795,956	.....	...(3,181,500)	.....	.....	.....556,809	.....	100 / 100....
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)	.....	.....	.....151,988	4,750,000	..	4,070,752	.....	...(1,370,000)	.....	.....	.....431,079	.....	100 / 100....
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)	.....	.....	.....111,498	(168,300)	..	(528,935)	.....	....(999,900)	.....	.....	.....175,277	.....	100 / 100....
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)	.....	.....	.....109,369	(168,300)	..	(560,278)	.....	....(999,900)	.....	.....	.....195,985	.....	100 / 100....
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)	.....	.....	.....85,824	2,725,000	..	2,360,773	.....	....(685,000)	.....	.....	.....226,032	.....	100 / 100....
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)	.....	.....	.....676,561	(979,625)	..	(1,102,247)	.....	...(3,004,610)	.....	.....	.....615,436	.....	100 / 100....
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)	.....	.....	.....104,963	2,734,000	..	1,480,886	.....	...(1,370,000)	.....	.....	.....427,666	.....	100 / 100....
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)	.....	.....	.....207,652	3,893,000	..	2,351,341	.....	...(2,329,000)	.....	.....	.....720,246	.....	100 / 100....
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)	.....	.....	.....142,149	209,300	..	(179,712)	.....	....(890,500)	.....	.....	.....323,163	.....	100 / 100....
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond – G2479@AC3.....	D 1-1.....	Currency	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	08/12/2016	11/14/2026	.....	..29,831,000	3.387 USD (2.28 GBP)	.....	.....	.....162,522	(126,500)	..	(185,327)	.....	...(1,575,500)	.....	.....	.....456,834	.....	100 / 100....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond – 92927KB@0.....	D 1-1.....	Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76.	09/27/2016	11/15/2026	.....	..16,218,250	3.143 USD (1.2 EUR)	.....	.....	.....153,443	(349,450)	..	(358,240)	.....	...(1,318,050)	.....	.....	.....248,404	.....	100 / 100....
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond – G2479@AC3.....	D 1-1.....	Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76.	11/01/2016	02/20/2027	.....	..10,994,400	3.2225 USD (2.52 GBP)	.....	.....	.....22,246	(728,100)	..	(1,233,285)	.....	....(616,500)	.....	.....	.....170,761	.....	100 / 100....
Pay Fixed JPY Receive Float USD Currency Swap	AFS Bond – G294A@ AE9.....	D 1-1.....	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074.	03/09/2017	03/15/2029	.....	..15,672,616	3.91 USD (0.58 JPY)	.....	.....	.....134,310	(343,043)	..	390,341	.....	....(343,044)	.....	.....	.....268,216	.....	100 / 100....
Pay Fixed JPY Receive Float USD Currency Swap	AFS Bond – G294A@ AD1.....	D 1-1.....	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074.	03/09/2017	03/15/2027	.....	..15,672,616	3.805 USD (0.49 JPY)	.....	.....	.....133,782	(343,047)	..	305,908	.....	....(343,044)	.....	.....	.....244,215	.....	100 / 100....
Pay Fixed JPY Receive Float USD Currency Swap	AFS Bond – L2289#AA9.....	D 1-1.....	Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76.	05/02/2017	05/11/2027	.....	..29,946,524	3.356 USD (0.3 JPY)	.....	.....	.....127,127	50,629	..	737,192	.....	.....50,622	.....	.....	.....470,372	.....	100 / 100....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond – TBD.....	D 1-1.....	Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76.	05/24/2017	08/17/2027	.....	..32,436,500	3.748 USD (1.77 EUR)	.....	.....	.....	.....(698,900)	..	(15,460)	.....	....(698,900)	.....	.....	.....516,367	.....	100 / 100....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond – TBD.....	D 1-1.....	Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76.	05/24/2017	08/17/2027	.....	....3,355,500	3.748 USD (1.77 EUR)	.....	.....	.....	.....(72,300)	..	(1,599)	.....	....(72,300)	.....	.....	.....53,417	.....	100 / 100....
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond – G6970*AK2.....	D 1-1.....	Currency	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	06/02/2017	06/26/2029	.....	..45,052,000	3.99 USD (2.8 GBP)	.....	.....	.....7,238	(535,500)	..	(396,352)	.....	....(535,500)	.....	.....	.....780,234	.....	100 / 100....
Pay Fixed EUR Receive Float USD Currency Swap	AFS Bond – TBD.....	D 1-1.....	Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76.	06/08/2017	09/13/2027	.....	..34,782,000	3.9875 USD (1.96 EUR)	.....	.....	.....	.....(638,600)	..	94,845	.....	....(638,600)	.....	.....	.....555,722	.....	100 / 100....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....											0	0	2,754,063	12,566,764	XX	10,026,560	0	(20,921,225)	0	0	7,436,237	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....											0	0	2,754,063	12,566,764	XX	10,026,560	0	(20,921,225)	0	0	7,436,237	XXX	XXX
1179999. Total-Swaps-Foreign Exchange.....											0	0	2,754,063	12,566,764	XX	10,026,560	0	(20,921,225)	0	0	7,436,237	XXX	XXX

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NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
1209999. Total-Swaps.....										0	0	...2,754,063	...12,566,764	XX	...10,026,560	0	(20,921,225)	0	0	...7,436,237	XXX	XXX
1399999. Total-Hedging Effective.....										0	0	...2,754,063	...12,566,764	XX	...10,026,560	0	(20,921,225)	0	0	...7,436,237	XXX	XXX
1409999. Total-Hedging Other.....										.170,909,614	.112,585,383	0	..399,746,013	XX	..399,746,013	20,776,516	0	0	0	0	XXX	XXX
1449999. TOTAL.....										.170,909,614	.112,585,383	...2,754,063	..412,312,777	XX	..409,772,573	20,776,516	(20,921,225)	0	0	...7,436,237	XXX	XXX

(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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Sched ule / Exhibit Identifi er	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point

Long Futures

Hedging Other

0000ESU7	528	.64,120,676	S&P 500 MINI Futures Contract	VAGLB Hedge - Indexed Universal Life	N/A.....	Equity / Index	09/15/2017	CME..... SNZ20JLFK8MNNCLQOF 39	06/15/2017	2,428.8135	.2,420.9000	23,760	.....	.....	.....	.....	.....(208,916)	(208,916)	2,323,100	1	50
0000ESU7	2,725	330,971,071	S&P 500 MINI Futures Contract	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity / Index	09/15/2017	CME..... SNZ20JLFK8MNNCLQOF 39	06/15/2017	2,429.1455	.2,420.9000	121,526	.....	.....	.....	.....	....(1,123,446)	(1,123,446)	...11,989,480	1	50
0000MFU7	1,298	123,382,985	MSCI EAFE MINI INDEX Futures Contract	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity / Index	09/15/2017	ICE..... 5493004R83R1LVX2IL36....	06/15/2017	.1,901.1246	.1,889.6000	96,164	.....	.....	.....	.....	.....(747,945)	(747,945)	4,686,500	1	50
12829999. Total-Long Futures-Hedging Other.....												241,450	0	0	0	0	(2,080,307)	(2,080,307)	...18,999,080	XXX	XXX
1329999. Total-Long Futures.....												241,450	0	0	0	0	(2,080,307)	(2,080,307)	...18,999,080	XXX	XXX

Short Futures

Hedging Other

0000DMU7	5	530,947	Dow Jones Industrial Average Mini Futures Contract	VAGLB Hedge - Indexed Universal Life	N/A.....	Equity / Index	09/15/2017	CBT..... 549300EX04Q2QBFQTQ27	06/15/2017	212.3788	213.0000	(1,125)	.....	.....	.....	.....	.....(1,553)	(1,553)	2,660	1	500
0000NQU7	4	455,590	NASDAQ 100 MINI Futures Contract	VAGLB Hedge - Indexed Universal Life	N/A.....	Equity / Index	09/15/2017	CME..... SNZ20JLFK8MNNCLQOF 39	06/15/2017	.5,694.8780	.5,652.7500	20	.....	.....	.....	.....	.....3,370	3,370	3,120	1	20
13429999. Total-Short Futures-Hedging Other.....												(1,105)	0	0	0	0	1,817	1,817	5,780	XXX	XXX
1389999. Total-Short Futures.....												(1,105)	0	0	0	0	1,817	1,817	5,780	XXX	XXX
1409999. Total-Hedging Other.....												240,345	0	0	0	0	(2,078,490)	(2,078,491)	...19,004,860	XXX	XXX
1449999. TOTAL.....												240,345	0	0	0	0	(2,078,490)	(2,078,491)	...19,004,860	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America	...17,991,000	1,013,860	...19,004,860
Total Net Cash Deposits.....	...17,991,000	1,013,860	...19,004,860

(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	HEDGES THE EQUITY RISK OF AN ASSET

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	19,004,860	.....	.....19,004,860	241,470	(1,125)	241,470	19,004,860	19,004,860
NAIC 1 Designation											
Bank of America Corp.....	B4TYDEB6GKMZO031MB27	Y.....	Y.....	12,778,000	13,351,774	.....	.....573,774	13,351,774	.....	.....573,774	0
BNP Paribas.....	R0MUWSFPU8MPRO8K5P8	Y.....	Y.....	.....	.....(662,000)	.....	.....0	(581,679)	0	1,237,068	575,068
Citibank NA.....	E570DZWZ7FF32TWEFA76	Y.....	Y.....	5,155,000	8,902,929	(3,466,975)	280,954	7,254,131	(2,890,543)	0	4,104,968
Goldman Sachs Group.....	FOR8UP27PHTHYVLBNG30	Y.....	Y.....	3,688,000	5,849,264	.....	.....2,161,264	5,849,264	.....	.....2,161,264	0
HSBC Bank USA NA.....	1E8VN30JCEQV1H4R804...	Y.....	Y.....	.....	.....(336,600)	.....	.....0	(1,089,213)	0	371,262	34,662
JPMorgan Chase & Co.....	7H6GLXDRUGQFU57RNE97	Y.....	Y.....	354,619,000	346,892,915	.....	.....0	345,275,574	0	653,699	0
Morgan Stanley & Co International Ltd.....	4PQUHN3JPFGFNF3BB653	Y.....	Y.....	11,914,000	10,924,247	.....	.....0	10,924,247	0	.....	.....0
SOCIE TE GENERALE.....	O2RNE8IBXP4R0TD8PU41.	Y.....	Y.....	13,995,000	13,703,088	.....	.....0	13,703,088	0	.....	.....0
Royal Bank of Scotland PLC.....	RR3QWICWWIPCS8A4S074	Y.....	Y.....	950,000	.....	.....(686,090)	0	696,250	0	512,431	0
Wells Fargo & Co.....	KB1H1DSPRFMYMCUFXT0	Y.....	Y.....	15,155,000	14,483,725	.....	.....0	14,483,725	0	.....	.....0
0299999. Total NAIC 1 Designation.....			418,254,000	414,107,942	(5,151,665)	3,015,993	411,538,052	(4,561,435)	2,735,038	6,879,428	4,714,699
NAIC 2 Designation											
Merrill Lynch Capital Svcs.....	B4TYDEB6GKMZO031MB27	Y.....	Y.....	3,345,000	3,356,500	.....	.....11,500	2,795,956	.....	.....0	556,809
0399999. Total NAIC 2 Designation.....			3,345,000	3,356,500	0	11,500	2,795,956	0	0	556,809	556,809
0999999. Gross Totals.....			421,599,000	436,469,302	(5,151,665)	22,032,353	414,575,478	(4,562,560)	2,976,508	26,441,097	24,276,367
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....				436,469,302	(5,151,665)						

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - CBT.....	549300EX04Q2QBFQTQ27	Cash.....	CASH.....	2,660	2,660	2,660		I.....
Bank of America Corp - CME.....	SNZ2OJLFK8MNNCLQOF39.....	Cash.....	CASH.....	14,315,700	14,315,700	14,315,700		I.....
Bank of America Corp - ICE.....	5493004R83R1LVX2IL36.....	Cash.....	CASH.....	4,686,500	4,686,500	4,686,500		I.....
HSBC Bank - OTC.....	1IE8VN30JCEQV1H4R804.....	Cash.....	CASH.....	840,000	840,000	840,000		V.....
0199999. Totals.....				19,844,860	19,844,860	19,844,860	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America Corp - OTC.....	Cash.....		CASH.....	12,778,000	12,778,000	XXX		V.....
Societe General - OTC.....	Cash.....		CASH.....	13,995,000	13,995,000	XXX		V.....
Citibank NA - OTC.....	Cash.....		CASH.....	5,155,000	5,155,000	XXX		V.....
Goldman Sachs Group - OTC.....	Cash.....		CASH.....	3,688,000	3,688,000	XXX		V.....
JPMorgan Chase & Co - OTC.....	Cash.....		CASH.....	354,619,000	354,619,000	XXX		V.....
Merrill Lynch Capital Svs - OTC.....	Cash.....		CASH.....	3,345,000	3,345,000	XXX		V.....
Morgan Stanley & Co International Ltd - OTC.....	Cash.....		CASH.....	11,914,000	11,914,000	XXX		V.....
Royal Bank of Scotland - OTC.....	Cash.....		CASH.....	950,000	950,000	XXX		V.....
Wells Fargo - OTC.....	Cash.....		CASH.....	15,155,000	15,155,000	XXX		V.....
0299999. Totals.....				421,599,000	421,599,000	XXX	XXX	XXX

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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY.....	.....	.....	.....65,822,056	65,822,056	07/03/2017.....
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....			65,822,056	65,822,056	XXX
9999999.	Totals.....			65,822,056	65,822,056	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....36,816,816 Book/Adjusted Carrying Value \$.....36,816,816
2. Average balance for the year: Fair Value \$.....50,343,126 Book/Adjusted Carrying Value \$.....50,343,126
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

Statement as of June 30, 2017 of the

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

NONE

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

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of New York Mellon..... New York, NY					1,100,167	2,554,526	102,748	XXX
JPMorgan Chase..... New York, NY					19,972,664	19,107,349	22,924,728	XXX
US Bank..... Minneapolis, MN.....					132,000	445,919	369,787	XXX
0199998. Deposits in.....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			1,118	671	1,373	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	21,205,949	22,108,465	23,398,636	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	21,205,949	22,108,465	23,398,636	XXX
0599999. Total Cash.....	XXX	XXX	0	0	21,205,949	22,108,465	23,398,636	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE