



LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

QUARTERLY STATEMENT
AS OF SEPTEMBER 30, 2023
OF THE CONDITION AND AFFAIRS OF THE
NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

NAIC Group Code 0140 0140 NAIC Company Code 92657 Employer's ID Number 31-1000740
(Current) (Prior)
Organized under the Laws of OHIO, State of Domicile or Port of Entry OH
Country of Domicile United States of America
Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies []
Incorporated/Organized 02/09/1981 Commenced Business 05/06/1981
Statutory Home Office ONE WEST NATIONWIDE BLVD. COLUMBUS, OH, US 43215-2220
(Street and Number) (City or Town, State, Country and Zip Code)
Main Administrative Office ONE WEST NATIONWIDE BLVD.
(Street and Number)
COLUMBUS, OH, US 43215-2220 614-249-1545
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)
Mail Address ONE WEST NATIONWIDE BLVD., 1-14-301 COLUMBUS, OH, US 43215-2220
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)
Primary Location of Books and Records ONE WEST NATIONWIDE BLVD., 1-14-301
(Street and Number)
COLUMBUS, OH, US 43215-2220 614-249-1545
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)
Internet Website Address WWW.NATIONWIDE.COM
Statutory Statement Contact ANDREA D. IACOBONI 614-249-1545
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(E-mail Address) (FAX Number)

OFFICERS

PRESIDENT & COO JOHN LAUGHLIN CARTER SVP & TREASURER DAVID PATRICK LAPAUL
SVP & SECRETARY DENISE LYNN SKINGLE

OTHER

PAMELA ANN BIESECKER, SVP-HEAD OF TAXATION VINITA JANE CLEMENTS, EVP-CHIEF HRO JAMES ROBERT FOWLER, EVP-NATIONWIDE CTO
TIMOTHY GERARD FROMMEYER, EVP MARK SHANNON HOWARD, EVP-CLO RAMON JONES, EVP-CMO
MICHAEL WILLIAM MAHAFFEY, EVP-CHIEF STRAT
OFFC AMY TAYLOR SHORE, EVP-CHIEF CUSTOMER OFFC

DIRECTORS OR TRUSTEES

JOHN LAUGHLIN CARTER TIMOTHY GERARD FROMMEYER STEVEN ANDREW GINNAN
ERIC SHAWN HENDERSON HOLLY RENEE SNYDER KIRT ALAN WALKER

State of OHIO SS:
County of FRANKLIN

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

John Laughlin Carter Denise Lynn Skingle David Patrick Lapaul
JOHN LAUGHLIN CARTER DENISE LYNN SKINGLE DAVID PATRICK LAPAUL
PRESIDENT & COO SVP & SECRETARY SVP & TREASURER

Subscribed and sworn to before me this 25 day of OCTOBER 2023
Andrew Swartzel

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



ANDREW SWARTZEL
NOTARY PUBLIC • STATE OF OHIO
Comm. No. 2021-RE-839107
My Commission Expires Oct. 24, 2026

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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	34,468,593,540		34,468,593,540	31,432,662,794
2. Stocks:				
2.1 Preferred stocks	2,864,920		2,864,920	2,540,255
2.2 Common stocks	44,806,000		44,806,000	52,615,497
3. Mortgage loans on real estate:				
3.1 First liens	8,734,465,753		8,734,465,753	8,259,975,032
3.2 Other than first liens.....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)				
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$ 726,309), cash equivalents (\$ 694,655,891) and short-term investments (\$ 640,000,000)	1,335,382,200		1,335,382,200	1,255,717,028
6. Contract loans (including \$ premium notes)	277,993,940	9,507	277,984,433	216,001,400
7. Derivatives	959,216,384		959,216,384	739,540,245
8. Other invested assets	1,273,332,070	2,692,131	1,270,639,939	1,048,488,338
9. Receivables for securities				
10. Securities lending reinvested collateral assets	199,012,776		199,012,776	94,402,391
11. Aggregate write-ins for invested assets	16,843,876		16,843,876	108,396,726
12. Subtotals, cash and invested assets (Lines 1 to 11)	47,312,511,459	2,701,638	47,309,809,821	43,210,339,706
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	410,678,347	4,657,394	406,020,953	343,462,202
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	11,291,516	8,464,418	2,827,098	3,512,918
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	46,697,984		46,697,984	49,243,054
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	11,647,751		11,647,751	19,825,505
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	42,626,355		42,626,355	5,036,562
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	367,064,006	207,236,654	159,827,352	149,830,571
19. Guaranty funds receivable or on deposit	1,928,078		1,928,078	395,302
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets (\$)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	68,876,694		68,876,694	67,917,856
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	1,172,454,589	69,610,165	1,102,844,424	592,732,270
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	49,445,776,779	292,670,269	49,153,106,510	44,442,295,946
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	4,626,724,856		4,626,724,856	3,495,645,658
28. Total (Lines 26 and 27)	54,072,501,635	292,670,269	53,779,831,366	47,937,941,604
DETAILS OF WRITE-INS				
1101. Other invested assets receivable	5,716,523		5,716,523	22,240,206
1102. Derivative collateral and receivables	11,127,353		11,127,353	86,156,520
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	16,843,876		16,843,876	108,396,726
2501. Accrued fees and other assets	88,371,934	21,142,549	67,229,385	92,656,102
2502. Deferred software costs	48,467,616	48,467,616		
2503. Admitted disallowed interest maintenance reserve	13,946,935		13,946,935	
2598. Summary of remaining write-ins for Line 25 from overflow page	1,021,668,104		1,021,668,104	500,076,168
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,172,454,589	69,610,165	1,102,844,424	592,732,270

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 \$ 41,963,975,441 less \$ included in Line 6.3 (including \$ 879,673,301 Modco Reserve)	41,963,975,441	37,600,220,746
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	1,864,254	2,150,141
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	607,964,683	615,202,994
4. Contract claims:		
4.1 Life	64,984,659	73,285,840
4.2 Accident and health	12,510	15,407
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)	762,116	911,396
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ 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 \$ discount; including \$ accident and health premiums	3,071,726	3,548,833
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ assumed and \$ 38,777,650 ceded	38,777,650	35,060,717
9.4 Interest Maintenance Reserve		
10. Commissions to agents due or accrued-life and annuity contracts \$ 11,187,134 , accident and health \$ 49,615 and deposit-type contract funds \$	11,236,749	20,261,623
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	2,800,157	2,785,131
13. Transfers to Separate Accounts due or accrued (net) (including \$ (166,043,391) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(154,768,495)	(83,762,947)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	7,113,360	5,665,034
15.1 Current federal and foreign income taxes, including \$ 1,460,597 on realized capital gains (losses)	51,824,397	28,352,807
15.2 Net deferred tax liability		
16. Unearned investment income	547,596	267,150
17. Amounts withheld or retained by reporting entity as agent or trustee	5,716,623	3,240,395
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	27,190,601	62,687,303
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 \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	594,925,083	521,392,246
24.02 Reinsurance in unauthorized and certified (\$) companies	132,686,367	85,709,071
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	1,177,311,534	1,158,327,998
24.04 Payable to parent, subsidiaries and affiliates	119,138	11,170,868
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	256,988,064	189,849,490
24.08 Derivatives	9,700,508	24,829,010
24.09 Payable for securities	1,002,493,459	708,639,964
24.10 Payable for securities lending	198,266,757	94,044,131
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	43,894,189	35,390,761
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	46,049,459,126	41,199,246,109
27. From Separate Accounts Statement	4,626,724,856	3,495,645,657
28. Total liabilities (Lines 26 and 27)	50,676,183,982	44,694,891,766
29. Common capital stock	2,640,000	2,640,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	4,758,996,556	4,758,996,556
34. Aggregate write-ins for special surplus funds	13,946,935	
35. Unassigned funds (surplus)	(1,671,936,107)	(1,518,586,718)
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	3,101,007,384	3,240,409,838
38. Totals of Lines 29, 30 and 37	3,103,647,384	3,243,049,838
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	53,779,831,366	47,937,941,604
DETAILS OF WRITE-INS		
2501. Reserve for escheat funds	14,126,120	10,784,299
2502. Tax credit commitment liabilities	31,708	374,796
2503. Reserve for litigation	158,106	
2598. Summary of remaining write-ins for Line 25 from overflow page	29,578,255	24,231,666
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	43,894,189	35,390,761
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401. Admitted disallowed interest maintenance reserve	13,946,935	
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	13,946,935	

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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	7,287,549,382	4,562,234,157	7,281,102,262
2. Considerations for supplementary contracts with life contingencies	410,648	599,936	909,854
3. Net investment income	1,017,053,779	1,253,632,555	1,554,553,656
4. Amortization of Interest Maintenance Reserve (IMR)	(1,839,742)	(1,954,757)	(3,033,107)
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	28,317,328	30,414,394	39,986,957
7. Reserve adjustments on reinsurance ceded	(106,000,401)	(110,618,666)	(157,580,477)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	72,965,947	68,252,840	91,477,526
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	292,547,756	216,454,536	169,229,117
9. Totals (Lines 1 to 8.3)	8,591,004,697	6,019,014,995	8,976,645,788
10. Death benefits	174,210,442	173,790,498	261,044,202
11. Matured endowments (excluding guaranteed annual pure endowments)		44,342	44,342
12. Annuity benefits	301,633,823	216,990,088	295,396,485
13. Disability benefits and benefits under accident and health contracts	694,045	672,831	898,228
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	1,557,963,555	1,101,210,892	1,524,813,750
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	26,135,777	7,755,844	14,589,743
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	4,339,610,951	2,908,346,136	4,312,049,183
20. Totals (Lines 10 to 19)	6,400,248,593	4,408,810,631	6,408,835,933
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	733,388,425	579,927,927	824,805,581
22. Commissions and expense allowances on reinsurance assumed	4,453	4,555	6,066
23. General insurance expenses and fraternal expenses	320,841,832	269,406,086	372,129,839
24. Insurance taxes, licenses and fees, excluding federal income taxes	48,633,699	48,601,195	66,541,821
25. Increase in loading on deferred and uncollected premiums	(1,022,502)	1,151,451	2,700,949
26. Net transfers to or (from) Separate Accounts net of reinsurance	1,011,546,424	352,573,722	1,104,374,982
27. Aggregate write-ins for deductions	44,661,443	42,534,942	56,231,814
28. Totals (Lines 20 to 27)	8,558,302,367	5,703,010,509	8,835,626,985
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	32,702,330	316,004,486	141,018,803
30. Dividends to policyholders and refunds to members	35,079	588,631	710,747
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	32,667,251	315,415,855	140,308,056
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	50,363,801	6,394,981	4,528,670
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(17,696,550)	309,020,874	135,779,386
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 1,602,505 (excluding taxes of \$ (141,908) transferred to the IMR)	(3,163,963)	(34,125,994)	(38,572,155)
35. Net income (Line 33 plus Line 34)	(20,860,513)	274,894,880	97,207,231
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	3,243,049,838	2,613,886,586	2,613,886,586
37. Net income (Line 35)	(20,860,513)	274,894,880	97,207,231
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (4,234,679)	(11,831,002)	29,832,866	26,973,386
39. Change in net unrealized foreign exchange capital gain (loss)	(1,698,654)	13,627,043	11,104,729
40. Change in net deferred income tax	51,062,667	(35,673,866)	721,225
41. Change in nonadmitted assets	(8,774,697)	(44,396,626)	(65,485,465)
42. Change in liability for reinsurance in unauthorized and certified companies	(46,977,296)		(85,709,071)
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(73,532,837)	(105,724,545)	(139,352,966)
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			12,638,828
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		400,000,000	800,000,000
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	(26,790,122)	(20,183,359)	(28,934,645)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(139,402,454)	512,376,393	629,163,252
55. Capital and surplus, as of statement date (Lines 36 + 54)	3,103,647,384	3,126,262,979	3,243,049,838
DETAILS OF WRITE-INS			
08.301. Miscellaneous income	270,955,820	216,454,536	169,152,949
08.302. Cash value-corp owned life insurance	21,591,936		76,168
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	292,547,756	216,454,536	169,229,117
2701. Net investment earnings on funds withheld by ceding company	44,661,443	42,534,942	56,231,814
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	44,661,443	42,534,942	56,231,814
5301. Adjustment to surplus for initial reinsurance transaction gains	(26,790,122)	(25,869,378)	(34,620,664)
5302. Prior period adjustments, net of tax		5,686,019	5,686,019
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(26,790,122)	(20,183,359)	(28,934,645)

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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	7,302,778,134	4,565,128,069	7,291,127,291
2. Net investment income	956,569,373	1,232,168,985	1,525,786,789
3. Miscellaneous income	394,541,129	312,651,150	298,266,577
4. Total (Lines 1 to 3)	8,653,888,636	6,109,948,204	9,115,180,657
5. Benefit and loss related payments	2,143,398,232	1,597,879,738	2,227,674,440
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,082,551,972	468,203,292	1,051,659,097
7. Commissions, expenses paid and aggregate write-ins for deductions	1,155,473,175	939,649,310	1,307,002,256
8. Dividends paid to policyholders	184,359	613,165	738,873
9. Federal and foreign income taxes paid (recovered) net of \$ 6,335,686 tax on capital gains (losses)	28,352,808	89,121,590	81,201,674
10. Total (Lines 5 through 9)	4,409,960,546	3,095,467,095	4,668,276,340
11. Net cash from operations (Line 4 minus Line 10)	4,243,928,090	3,014,481,109	4,446,904,317
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	612,204,192	1,123,462,589	1,460,948,916
12.2 Stocks	10,590,376	7,488,172	7,540,573
12.3 Mortgage loans	508,259,668	492,758,555	616,289,829
12.4 Real estate			
12.5 Other invested assets	38,278,308	65,136,584	76,706,855
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,711,387	(16,448,253)	(12,739,238)
12.7 Miscellaneous proceeds	385,613,987	17,095,847	364,423
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,556,657,918	1,689,493,494	2,149,111,358
13. Cost of investments acquired (long-term only):			
13.1 Bonds	3,688,744,504	3,472,645,047	4,644,974,449
13.2 Stocks	986,422	7,121,869	7,375,861
13.3 Mortgage loans	1,011,030,323	1,196,070,504	1,596,148,476
13.4 Real estate			
13.5 Other invested assets	244,770,317	300,404,212	388,990,629
13.6 Miscellaneous applications	301,006,027	924,335,063	1,086,910,568
13.7 Total investments acquired (Lines 13.1 to 13.6)	5,246,537,593	5,900,576,695	7,724,399,983
14. Net increase (or decrease) in contract loans and premium notes	61,976,032	30,589,206	47,714,567
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,751,855,707)	(4,241,672,406)	(5,623,003,192)
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		400,000,000	800,000,000
16.3 Borrowed funds		(80,000,000)	(80,000,000)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(7,238,311)	155,662,252	157,704,823
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(405,168,900)	(223,624,927)	(728,517,606)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(412,407,211)	252,037,325	149,187,217
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .	79,665,172	(975,153,972)	(1,026,911,658)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,255,717,028	2,282,628,686	2,282,628,686
19.2 End of period (Line 18 plus Line 19.1)	1,335,382,200	1,307,474,714	1,255,717,028

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

20.0001. Exchange of bond investment to bond investment	305,891,267	296,087,482	366,753,338
20.0002. Capitalized interest on mortgage loans	7,836,294	3,580,624	5,481,053
20.0003. Capitalized interest on bonds	155,427	1,042,821	1,069,802
20.0004. Tax credit commitment liabilities	343,088	418,537	418,537
20.0005. Change in cash surrender value – corp owned life insurance	21,591,936		

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	2,045,261,231	1,903,484,775	2,639,313,841
3. Ordinary individual annuities	4,463,802,384	2,633,951,384	4,007,887,274
4. Credit life (group and individual)			
5. Group life insurance	34,195	35,317	46,912
6. Group annuities	1,059,929,894	277,196,690	976,110,780
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other	4,672	6,133	6,956
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	7,569,032,376	4,814,674,299	7,623,365,763
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	7,569,032,376	4,814,674,299	7,623,365,763
14. Deposit-type contracts	1,650,000,000	1,587,500,000	2,137,500,000
15. Total (Lines 13 and 14)	9,219,032,376	6,402,174,299	9,760,865,763
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

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 Commissioner of the Department has promulgated Ohio Administrative Code Section 3901-1-67, Alternative Derivative and Reserve Accounting Practices (OAC 3901-1-67), which constitutes a prescribed practice as contemplated by the NAIC SAP. The prescribed practice allows Ohio-domiciled insurance companies to utilize certain alternative derivative and reserve accounting practices for eligible derivative instruments and indexed products, respectively, in order to better align the measurement of indexed product reserves and the derivatives that hedge them. The Company has elected to apply OAC 3901-1-67 to its derivative instruments hedging fixed indexed annuity and indexed universal life insurance products and fixed indexed annuity reserve liabilities. As a result, the Company’s net income changed by \$(101,570,116) and \$(545,159,771) for the periods ended September 30, 2023 and December 31, 2022, respectively, and the Company’s statutory surplus changed by \$157,749,690 and \$231,716,470 as of September 30, 2023 and December 31, 2022, respectively.

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 changed the subsidiary’s valuation by \$67,000,000 as of September 30, 2023 and December 31, 2022.

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 #	2023	2022
Net Income					
Nationwide Life and Annuity Insurance Company state basis (Page 4, Line					
(1) 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (20,860,513)	\$ 97,207,231
(2) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	4	3	(134,738,629)	17,299,719
Reserves for indexed annuities	51	4	19	6,168,862	(707,375,378)
Tax impact	101	4	32	26,999,651	144,915,888
(3) State Permitted Practice that is an increase/(decrease) from NAIC SAP				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 80,709,603	\$ 642,367,002
Surplus					
Nationwide Life and Annuity Insurance Company state basis (Page 3, Line					
(5) 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 3,103,647,384	\$ 3,243,049,838
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	103,539,727	203,337,425
Reserves for indexed annuities	51	3, 4	1, 19	96,143,450	89,974,588
Tax impact	101	2, 4	18.2, 32	(41,933,487)	(61,595,543)
(7) State Permitted Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation - Olentangy	20	2	8	67,000,000	67,000,000
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 2,878,897,694	\$ 2,944,333,368

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

There were no changes that were considered significant to the Company from prior year end.

C. Accounting Policies

There were no changes that were considered significant to the Company from prior year end.

(2) Bonds, excluding loan-backed and structured securities, are stated at amortized cost, except those with an NAIC designation of “6”, which are stated at the lower of amortized cost or fair value. Amortization of premiums and discounts are calculated using the effective yield method. The Company does not hold any mandatory convertible securities or Securities Valuation Office (SVO) identified investments.

(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 – *Loan-Backed and Structured Securities* and the *Purposes and Procedures Manual* of the NAIC SVO. 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.

NOTES TO THE FINANCIAL STATEMENTS

Note 2 – Accounting Changes and Corrections of Errors

There were no changes that were considered significant to the Company from prior year end, except for the following.

On August 13, 2023, the Statutory Accounting Principles Working Group adopted INT 23-01, Net Negative (Disallowed) Interest Maintenance Reserve (INT 23-01), a short-term solution related to the accounting treatment of an insurer's negative interest maintenance reserve (IMR) balance. INT 23-01 allows an insurer with an authorized control level risk based capital greater than 300% to admit negative IMR up to 10% of its general account capital and surplus, subject to certain restrictions and reporting obligations. As of September 30, 2023, the Company adopted INT 23-01. See Note 21 C. for additional information on the Company's admitted disallowed IMR balance.

Note 3 – Business Combinations and Goodwill

There were no changes that were considered significant to the Company from prior year end.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A. Mortgage Loans

There were no changes that were considered significant to the Company from prior year end.

B. Troubled Debt Restructuring

Not applicable.

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.
3. The following table summarizes other-than-temporary impairments for loan-backed securities recognized in the current reporting period based on the fact that the present value of projected cash flows expected to be collected was less than the amortized cost of the securities.

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Amortized cost before current period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of financial statement where reported	
576434N26	\$ 169,932	\$ 154,476	\$ 15,456	\$ 154,476	\$ 125,747	Q2 '23	
Total			\$ 15,456				

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

\$ (5,659,806)

2. 12 Months or Longer

\$ (170,698,956)

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

1. Less than 12 Months

\$ 586,898,326

2. 12 Months or Longer

\$ 2,190,292,719

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. Dollar Repurchase Agreements and/or Securities Lending Transactions

- 1-2. There were no changes that were considered significant to the Company from prior year end.

3. Collateral Received

- a. There were no changes that were considered significant to the Company from prior year end.
- b. Not applicable.
- c. There were no changes that were considered significant to the Company from prior year end.

- 4-7. There were no changes that were considered significant to the Company from prior year end.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. To manage short-term liquidity needs within the Nationwide insurance subsidiaries', the Company has agreements to enter into repurchase or reverse repurchase agreements with several authorized affiliated insurance companies. The collateral required meets minimum state specific requirements or statutory requirements if state of domicile does not specify.

As these transactions are with affiliated insurance companies within the Nationwide family and are short-term in nature, the risk of changes in the fair value of the collateral are considered negligible.

For yield enhancement, the Company has agreements to enter into repurchase agreements through its securities lending program with collateral consisting of U.S. Government/Agency securities with investment grade counterparties. The collateral, which is marked to market daily, must represent 102% of the amount loaned and is monitored by the plan's manager in Bank of New York Mellon for changes in fair value.

2. Type of Repo Trades Used

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Bilateral (YES/NO)	NO	NO	NO	-
b. Tri-Party (YES/NO)	YES	YES	YES	-

3. Original (Flow) & Residual Maturity

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No Maturity	-	-	-	-
2. Overnight	\$221,804,016	\$212,360,544	\$209,177,828	\$-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	-	-	-	-
6. > 3 Months to 1 Year	-	-	-	-
7. > 1 Year	-	-	-	-
b. Ending Balance				
1. Open - No Maturity	-	-	-	-
2. Overnight	\$160,047,960	\$146,054,402	\$199,012,776	\$-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	-	-	-	-
6. > 3 Months to 1 Year	-	-	-	-
7. > 1 Year	-	-	-	-

4. Not applicable.

5. Fair Value of Securities Acquired Under Repo - Secured Borrowing

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	\$226,240,096	\$216,607,755	\$213,361,385	\$-
b. Ending Balance	\$163,248,919	\$148,975,490	\$202,993,032	\$-

6. Securities Acquired Under Repo - Secured Borrowing by NAIC Designation

ENDING BALANCE

	1	2	3	4	5	6	7	8
	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
a. Bonds - FV	\$-	\$202,993,032	\$-	\$-	\$-	\$-	\$-	\$202,993,032
b. LB & SS - FV	-	-	-	-	-	-	-	-
c. Preferred Stock - FV	-	-	-	-	-	-	-	-
d. Common Stock	-	-	-	-	-	-	-	-
e. Mortgage Loans - FV	-	-	-	-	-	-	-	-
f. Real Estate - FV	-	-	-	-	-	-	-	-
g. Derivatives - FV	-	-	-	-	-	-	-	-
h. Other Invested Assets - FV	-	-	-	-	-	-	-	-
i. Total Assets - FV	\$-	\$202,993,032	\$-	\$-	\$-	\$-	\$-	\$202,993,032

NOTES TO THE FINANCIAL STATEMENTS

7. Collateral Provided - Secured Borrowing

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$221,804,016	\$212,360,544	\$209,177,828	\$-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-
b. Ending Balance				
1. Cash	\$160,047,960	\$146,054,402	\$199,012,776	\$-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	\$199,012,776	\$199,012,776
b. 30 Days or Less	-	-
c. 31 to 90 Days	-	-
d. > 90 Days	-	-

9-10. Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

J. Real Estate

Not applicable.

K. Low-Income Housing Tax Credits

Not applicable.

L. Restricted Assets

There were no changes that were considered significant to the Company from prior year end.

M. Working Capital Finance Investments

Not applicable.

N. 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*.

O. 5GI Securities

There were no changes that were considered significant to the Company from prior year end.

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

There were no changes that were considered significant to the Company from prior year end.

R. Reporting Entity's Share of Cash Pool by Asset Type

Asset Type	Percent Share
(1) Cash	1%
(2) Cash equivalents	90%
(3) Short-term investments	9%
(4) Total	100%

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

There were no changes that were considered significant to the Company from prior year end.

Note 7 – Investment Income

There were no changes that were considered significant to the Company from prior year end.

NOTES TO THE FINANCIAL STATEMENTS

Note 8 – Derivative Instruments

- A. Derivatives under SSAP No. 86 – *Derivatives*
 - 1-7. There were no changes that were considered significant to the Company from prior year end.
 - 8. The Company has no premium cost due in each of the following four years and thereafter.
- B. Derivatives under SSAP No. 108 – *Derivative Hedging Variable Annuity Guarantees*

Not applicable.

Note 9 – Income Taxes

There were no changes that were considered significant to the Company from prior year end, except for the following.

In August 2022, the Inflation Reduction Act of 2022 (“Act”) was passed by the US Congress and signed into law. The Act includes a new Federal corporate alternative minimum tax (“CAMT”), effective in 2023, that is based on the adjusted financial statement income (“AFSI”) set forth on the applicable financial statement (“AFS”) of an applicable corporation. A corporation is an applicable corporation if its rolling average pre-tax AFSI over three prior years (starting with 2020-2022) is greater than \$1 billion. For a group of related entities, the \$1 billion threshold is determined on a group basis, and the group’s AFS is generally treated as the AFS for all separate taxpayers in the group. Except under limited circumstances, once a corporation is an applicable corporation, it is an applicable corporation in all future years.

An applicable corporation is not automatically subject to a CAMT liability. The corporation’s tentative CAMT liability is equal to 15% of its adjusted AFSI, and CAMT is payable to the extent the tentative CAMT liability exceeds regular corporate income tax. However, any CAMT paid would be indefinitely available as a credit carryover that could reduce future regular tax in excess of CAMT.

The Company comprises a controlled group of corporations and has determined that it likely will be an applicable corporation in 2023. In making such determination, the group has made certain interpretations of, and assumptions regarding, the CAMT provisions of the Act. The US Treasury Department is expected to issue guidance throughout 2023 that may differ from the group’s interpretations and assumptions and that could alter the group’s determination.

In accordance with INT 23-02, the controlled group of corporations of which the reporting entity is a member has determined that it does not expect to be liable for CAMT in 2023.

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

There were no changes that were considered significant to the Company from prior year end, except for the following.

During 2023, the Company made a capital contribution to Nationwide SBL, LLC (NWSBL) totaling \$5,000,000. The entire investment in NWSBL is nonadmitted.

On March 23, 2023, the Company and Nationwide Trust Company, FSB (“NTC”) executed a replacement \$180,000,000 unsecured promissory note at an interest rate of 1-month Secured Overnight Financing Rate (SOFR) plus 0.90% and a maturity date of March 21, 2024 with a draw of \$95,000,000. On June 22, 2023, a partial principal repayment was made of \$5,000,000. NTC had outstanding borrowings of \$90,000,000 as of September 30, 2023.

On March 1, 2023, the Company and NWSBL executed a \$550,000,000 replacement unsecured promissory note and revolving line of credit agreement at an interest rate of 1-month SOFR plus 0.90% and a maturity date of February 28, 2024 with a draw of \$550,000,000. NWSBL had outstanding borrowings of \$550,000,000 as of September 30, 2023.

Note 11 – Debt

- A. All Other Debt

Not applicable.
- B. Funding Agreements with Federal Home Loan Bank
 - 1. The Company is a member of the Federal Home Loan Bank of Cincinnati (FHLB). Through its membership, the FHLB established the Company’s capacity for short-term borrowings and cash advances under the funding agreement program at up to 50% of total admitted assets.

The Company’s Board of Directors has authorized the issuance of funding agreements up to \$6,000,000,000 to the FHLB, shared between the Company and Nationwide Life Insurance Company, in exchange for cash advances, which are collateralized by pledged securities. The Company uses these funds in an investment spread strategy, consistent with its other investment spread operations. As such, the Company applies SSAP No. 52, Deposit-Type Contracts, accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Company’s strategy to utilize these funds for operations, and any funds obtained from the FHLB for use in general operations would be accounted for consistent with SSAP No. 15, Debt and Holding Company Obligations, as borrowed money.

The Company has agreements with the FHLB to provide financing for operations. These agreements, which were renewed in February 2023 and expire February 2, 2024, allow the Company access to borrow up to \$1,050,000,000. As of September 30, 2023 and December 31, 2022, the Company had no amounts outstanding under these agreements.

NOTES TO THE FINANCIAL STATEMENTS

2. FHLB Capital Stock

a. Aggregate Totals

1. Current Year-end	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 20,000,000	\$ 20,000,000	\$ -
(c) Activity Stock	\$ 24,750,000	\$ 24,750,000	\$ -
(d) Excess Stock	\$ 56,000	\$ 56,000	\$ -
(e) Aggregate Total	\$ 44,806,000	\$ 44,806,000	\$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 7,050,000,000	XXX	XXX

2. Prior Year-end	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 20,000,000	\$ 20,000,000	\$ -
(c) Activity Stock	\$ 24,750,000	\$ 24,750,000	\$ -
(d) Excess Stock	\$ 291,400	\$ 291,400	\$ -
(e) Aggregate Total	\$ 45,041,400	\$ 45,041,400	\$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 5,050,000,000	XXX	XXX

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 months to Less Than 1 year	5 1 to Less Than 3 Years	6 3 to 5 Years
Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Class B	\$ 20,000,000	\$ 20,000,000	\$ -	\$ -	\$ -	\$ -

3. Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 1,547,964,181	\$ 1,775,408,492	\$ 553,377,941
2. Current Year General Account Total Collateral Pledged	\$ 1,547,964,181	\$ 1,775,408,492	\$ 553,377,941
3. Current Year Separate Accounts Total Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end General and Separate Accounts Total Collateral Pledged	\$ 1,088,209,422	\$ 1,198,986,885	\$ 552,541,584

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Aggregate Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$ 1,547,964,181	\$ 1,775,408,492	\$ 553,377,941
2. Current Year General Account Maximum Collateral Pledged	\$ 1,547,964,181	\$ 1,775,408,492	\$ 553,377,941
3. Current Year Separate Accounts Maximum Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end General and Separate Accounts Maximum Collateral Pledged	\$ 1,088,209,422	\$ 1,198,986,885	\$ 552,541,584

NOTES TO THE FINANCIAL STATEMENTS

4. Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -	\$ XXX
(b) Funding Agreements	\$ 553,377,941	\$ 553,377,941	\$ -	\$ 553,377,941
(c) Other	\$ -	\$ -	\$ -	\$ XXX
(d) Aggregate Total (a+b+c)	\$ 553,377,941	\$ 553,377,941	\$ -	\$ 553,377,941
2. Prior Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -	\$ XXX
(b) Funding Agreements	\$ 552,541,584	\$ 552,541,584	\$ -	\$ 552,541,584
(c) Other	\$ -	\$ -	\$ -	\$ XXX
(d) Aggregate Total (a+b+c)	\$ 552,541,584	\$ 552,541,584	\$ -	\$ 552,541,584

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	\$ -	\$ -	\$ -
2. Funding Agreements	\$ 553,377,941	\$ 553,377,941	\$ -
3. Other	\$ -	\$ -	\$ -
4. Aggregate Total Lines (1+2+3)	\$ 553,377,941	\$ 553,377,941	\$ -

c. FHLB – Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements? (YES/NO)?
1. Debt	No
2. Funding Agreements	No
3. Other	No

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

There were no changes that were considered significant to the Company from prior year end.

Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

There were no changes that were considered significant to the Company from prior year end.

Note 14 – Liabilities, Contingencies and Assessments

There were no changes that were considered significant to the Company from prior year end.

Note 15 – Leases

Not applicable.

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

There were no changes that were considered significant to the Company 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

There were no changes that were considered significant to the Company from the prior year end.

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.

NOTES TO THE FINANCIAL STATEMENTS

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, quoted prices for identical or similar assets or liabilities in markets that are not active 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, SOFR, 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 reporting period in which the change occurs.

Independent pricing services are most often utilized, and compared to pricing from additional sources when available, to determine the fair value of bonds and stocks for which market quotations or quotations on comparable securities or models are used. For these bonds and stocks, the Company obtains the pricing services' methodologies 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 bonds 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 valuations 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 value of separate account liabilities is set to equal the fair value of separate account assets.

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 and liabilities held at fair value as of September 30, 2023:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Bonds	\$ -	\$ 3,424,168	\$ -	\$ -	\$ 3,424,168
Preferred stocks unaffiliated	-	-	2,864,920	-	2,864,920
Common stocks unaffiliated	-	44,806,000	-	-	44,806,000
Derivative assets	-	103,906	-	-	103,906
Separate account assets	2,383,990,578	-	-	-	2,383,990,578
Total Assets at Fair Value/(NAV)	\$ 2,383,990,578	\$ 48,334,074	\$ 2,864,920	\$ -	\$ 2,435,189,572
Liabilities at Fair Value					
Derivative liabilities	\$ -	\$ 805,110	\$ -	\$ -	\$ 805,110
Total Liabilities at Fair Value	\$ -	\$ 805,110	\$ -	\$ -	\$ 805,110

The following table presents the rollforward of Level 3 assets held at fair value during the period ended September 30, 2023:

	Beginning Balance at 6/30/2023	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 9/30/2023
Assets at Fair Value										
Preferred stocks unaffiliated	\$1,516,228	\$-	\$-	\$-	\$731,600	\$717,422	\$-	\$(100,330)	\$-	\$2,864,920
Total Assets at Fair Value	\$1,516,228	\$-	\$-	\$-	\$731,600	\$717,422	\$-	\$(100,330)	\$-	\$2,864,920

NOTES TO THE FINANCIAL STATEMENTS

B. & C. The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value as of September 30, 2023:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	\$30,158,530,453	\$34,465,169,372	\$1,265,982	\$24,473,487,683	\$5,683,776,788	\$-	\$-
Mortgage loans, net of allowance	7,384,443,925	8,734,465,753	-	-	7,384,443,925	-	-
Cash, cash equivalents and short-term investments	1,335,382,200	1,335,382,200	19,875,666	1,315,506,534	-	-	-
Policy loans	277,984,433	277,984,433	-	-	277,984,433	-	-
Derivative assets	900,234,324	959,112,478	-	196,176,913	704,057,411	-	-
Securities lending collateral assets	199,012,776	199,012,776	199,012,776	-	-	-	-
Separate account assets	2,155,689,404	2,242,734,278	27,292,551	1,370,734,398	757,662,455	-	-
Total Assets	\$42,411,277,515	\$48,213,861,290	\$247,446,975	\$27,355,905,528	\$14,807,925,012	\$-	\$-
Liabilities							
Investment contracts	\$558,909,681	\$555,679,963	\$-	\$-	\$558,909,681	\$-	\$-
Derivative liabilities	3,403,496	8,895,398	-	3,395,094	8,402	-	-
Total Liabilities	\$562,313,177	\$564,575,361	\$-	\$3,395,094	\$558,918,083	\$-	\$-

D. Not Practicable to Estimate Fair Value

Not applicable.

E. Measured using net asset value

Not applicable.

Note 21 – Other Items

A-B. Not applicable.

C. Other Disclosures

There were no changes that were considered significant to the Company from prior year end, except for the following.

As of September 30, 2023, the pension risk transfer reserves for guarantees of the separate account contracts and supporting assets in the general account were \$233,610,548.

As of September 30, 2023, the Company has capital and surplus of \$3,103,647,384, including admitted disallowed IMR of \$13,946,935 in the general account. The admitted disallowed IMR represents 0.4% of capital and surplus in the general account. There is no admitted disallowed IMR in the separate accounts. Fixed income investments generating IMR losses comply with the Company's investment policies. There are no deviations from the investment policies and sales were not compelled by liquidity pressures. The Company has not allocated gains or losses to IMR from derivatives that were reported at fair value prior to the termination of the derivative.

D-H. There were no changes that were considered significant to the Company from prior year end.

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

(1) Amount of admitted balance that could be realized from an investment vehicle	\$1,000,756,443
(2) Percentage Bonds	12%
(3) Percentage Stocks	
(4) Percentage Mortgage Loans	
(5) Percentage Real Estate	4%
(6) Percentage Cash and Short-Term Investments	83%
(7) Percentage Derivatives	
(8) Percentage Other Invested Assets	1%

Note 22 – Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through November 2, 2023, for the statutory statement available to be issued on November 7, 2023.

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

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through November 2, 2023, for the statutory statement available to be issued on November 7, 2023.

Effective October 1, 2023, the Company recaptured the blocks of universal life and term life insurance policies that were ceded to Olentangy under an intercompany indemnity coinsurance with funds withheld reinsurance agreement and the block of term life insurance policies that were ceded to Olentangy under an intercompany yearly renewable term reinsurance agreement. Upon recapture, Olentangy terminated its permitted practice from the State of Vermont. The Company continues to evaluate the impact of the recapture.

Effective October 1, 2023, the Company entered into an intercompany reinsurance agreement whereby the Company ceded a block of certain universal life and term life insurance policies on a coinsurance with funds withheld basis to Eagle Captive Reinsurance, LLC (Eagle), an affiliated special purpose financial captive insurance company. The Company continues to evaluate the impact of the new reinsurance agreement.

Except as noted above, there were no material Type II 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.

NOTES TO THE FINANCIAL STATEMENTS

Note 23 – Reinsurance

- A. There were no changes that were considered significant to the Company from prior year end.
- B. Uncollectible Reinsurance

There were no changes that were considered significant to the Company from prior year end, except for the following.

On July 18, 2023, Scottish Re U.S. (SRUS) was declared insolvent and ordered liquidated by the Court of Chancery of the State of Delaware (Court), resulting in termination of the reinsurance agreements between the Company and SRUS on September 30, 2023 and recapture of the ceded liabilities. The Company has accrued adequate provisions as of September 30, 2023, in accordance with SSAP No. 5R, Liabilities, Contingencies and Impairments of Assets, related to SRUS reinsurance recoverables. Assets held in a trust that secure the annuity reinsurance recoverables are still in place. The Company will continue to work with the SRUS liquidator and the Court to resolve when the Company will be able to access the trust assets.

- C-H. There were no changes that were considered significant to the Company from prior year end.

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

There were no changes that were considered significant to the Company from prior year end.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

There were no changes that were considered significant to the Company from prior year end.

Note 30 – Premium Deficiency Reserves

There were no changes that were considered significant to the Company from prior year end.

Note 31 – Reserves for Life Contracts and Annuity Contracts

There were no changes that were considered significant to the Company from prior year end.

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

There were no changes that were considered significant to the Company from prior year end.

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

There were no changes that were considered significant to the Company from prior year end.

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

There were no changes that were considered significant to the Company from prior year end.

Note 35 – Separate Accounts

There were no changes that were considered significant to the Company from prior year end.

Note 36 – Loss/Claim Adjustment Expenses

There were no changes that were considered significant to the Company from prior year end.

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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.

3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes [] No [X]

3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

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 the name of the 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.

12/31/2021

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.

12/31/2021

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).

05/31/2023

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 by 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 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 Trust Company, FSB	Columbus, OH	NO	YES	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

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

GENERAL INTERROGATORIES

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?
(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.

Yes [X] No []

9.11

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

9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]

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 [X]

9.31

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

FINANCIAL

10.1

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

Yes [X] No []

10.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount:\$.....62,923,471

INVESTMENT

11.1

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

Yes [] No [X]

11.2

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

12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:\$.....448,815,869

13.

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

14.1

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

Yes [X] No []

14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$	\$.....
14.22 Preferred Stock	\$	\$.....
14.23 Common Stock	\$	\$.....
14.24 Short-Term Investments	\$ 650,000,000	\$.....640,000,000
14.25 Mortgage Loans on Real Estate	\$ 107,698,112	\$.....103,712,777
14.26 All Other	\$ 109,474,812	\$.....127,873,020
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 867,172,924	\$.....871,585,797
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$.....

15.1

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

Yes [X] No []

15.2

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

16.

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

16.1

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

\$ 199,012,776

16.2

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

\$ 199,012,776

16.3

Total payable for securities lending reported on the liability page.

\$ 198,266,757

8.1

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	1 Wall Street, New York, NY 10286
Federal Home Loan Bank of Cincinnati	221 E. 4th St, Suite 600, Cincinnati, OH 45202

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full 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.....
IFM Investors Pty Ltd	U.....
BlackRock Financial Management Inc.	U.....
HPS INVESTMENT PARTNERS, LLC	U.....
T. Rowe Price	U.....
20 GATES MANAGEMENT LLC	U.....
Guggenheim Securities, LLC	U.....

- 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 invested assets?..... Yes [] No [X]

- 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 invested assets?..... Yes [] No [X]

- 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 Agreement (IMA) Filed
162754	IFM Investors Pty Ltd	5493002BVK0Q17KW7H93	Securities and Exchange Commission (SEC)	NO.....
107105	BlackRock Financial Management Inc.	549300LVXYIVJKE13M84	Securities and Exchange Commission (SEC), National Futures Association (NFA), Commodity Trading Advisor (CTA) and Commodity Pool Operator (CPO)	NO.....
282125	HPS INVESTMENT PARTNERS, LLC	5493001W7540H8HM8F38	The U.S. Securities and Exchange Commission	NO.....
126032	T. Rowe Price	FAJ59K741ZRGQ0SHUS25	The U.S. Securities and Exchange Commission	NO.....
155480	20 GATES MANAGEMENT LLC	549300P9T431XY751068	The U.S. Securities and Exchange Commission	NO.....
40638	Guggenheim Securities, LLC	5493005G25VHYWLYJU59	The U.S. Securities and Exchange Commission	NO.....

- 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:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [X] No []

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.
- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

8,734,465,753

1.14

Total Mortgages in Good Standing

\$

8,734,465,753

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

1.3

Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

1.5

Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$

8,734,465,753

1.6

Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

2.

Operating Percentages:

2.1

A&H loss percent

0.000

%

2.2

A&H cost containment percent

0.000

%

2.3

A&H expense percent excluding cost containment expenses

0.000

%

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

\$

4.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes

[X]

No

[]

4.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

Yes

[]

No

[]

Fraternal Benefit Societies Only:

5.1

In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?

Yes

[]

No

[]

N/A

[]

5.2

If no, explain:

6.1

Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?

Yes

[]

No

[]

6.2

If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

[illegible]

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			Direct Business Only					
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
1	2	Active Status (a)						
1. Alabama	AL	L	16,267,549	51,320,848			67,588,397	
2. Alaska	AK	L	2,156,661	5,855,946			8,012,607	
3. Arizona	AZ	L	31,510,906	219,608,253			251,119,159	
4. Arkansas	AR	L	9,233,770	25,267,608			34,501,378	
5. California	CA	L	392,492,467	476,779,724			869,272,191	
6. Colorado	CO	L	31,391,113	115,491,726			146,882,839	
7. Connecticut	CT	L	28,923,093	104,024,360			132,947,453	
8. Delaware	DE	L	13,833,536	20,563,285			34,396,821	
9. District of Columbia	DC	L	3,978,057	8,504,259			12,482,316	
10. Florida	FL	L	141,324,193	488,598,013	72		629,922,278	
11. Georgia	GA	L	56,064,232	142,859,106			198,923,338	
12. Hawaii	HI	L	10,592,630	19,993,429			30,586,059	
13. Idaho	ID	L	4,675,246	34,080,372			38,755,618	
14. Illinois	IL	L	86,986,705	109,639,627			196,626,332	
15. Indiana	IN	L	24,781,596	133,638,137			158,419,733	
16. Iowa	IA	L	10,351,844	31,701,866			42,053,710	
17. Kansas	KS	L	11,410,179	46,469,239			57,879,418	
18. Kentucky	KY	L	10,971,951	82,410,008			93,381,959	
19. Louisiana	LA	L	15,423,715	64,471,483			79,895,198	
20. Maine	ME	L	3,685,343	14,131,455			17,816,798	
21. Maryland	MD	L	55,413,266	107,160,750	175		162,574,191	
22. Massachusetts	MA	L	49,176,692	162,524,239	151		211,701,082	
23. Michigan	MI	L	92,604,051	204,772,623			297,376,674	
24. Minnesota	MN	L	35,708,329	69,349,579			105,057,908	
25. Mississippi	MS	L	6,938,602	31,405,805			38,344,407	
26. Missouri	MO	L	22,909,101	117,647,197			140,556,298	
27. Montana	MT	L	900,496	12,889,199			13,789,695	
28. Nebraska	NE	L	7,673,370	58,033,969			65,707,339	
29. Nevada	NV	L	21,969,915	38,801,485			60,771,400	
30. New Hampshire	NH	L	4,728,569	28,585,397			33,313,966	
31. New Jersey	NJ	L	82,489,330	253,315,090	617		335,805,037	
32. New Mexico	NM	L	3,258,611	27,862,434			31,121,045	
33. New York	NY	N	39,397,956	60,320,206			99,718,162	
34. North Carolina	NC	L	63,840,809	229,458,260			293,299,069	
35. North Dakota	ND	L	4,359,233	3,530,337			7,889,570	
36. Ohio	OH	L	67,915,938	228,740,826			296,656,764	1,650,000,000
37. Oklahoma	OK	L	9,565,722	24,325,824			33,891,546	
38. Oregon	OR	L	13,178,388	57,816,023			70,994,411	
39. Pennsylvania	PA	L	93,226,923	392,881,942	2,945		486,111,810	
40. Rhode Island	RI	L	5,002,347	23,002,405			28,004,752	
41. South Carolina	SC	L	20,831,911	154,873,001			175,704,912	
42. South Dakota	SD	L	21,021,869	9,069,301			30,091,170	
43. Tennessee	TN	L	47,674,343	97,850,889			145,525,232	
44. Texas	TX	L	210,289,418	346,383,296			556,672,714	
45. Utah	UT	L	17,278,908	52,740,976			70,019,884	
46. Vermont	VT	L	2,921,268	100,698,430			103,619,698	
47. Virginia	VA	L	59,571,157	142,094,954	713		201,666,824	
48. Washington	WA	L	58,760,201	116,244,209			175,004,410	
49. West Virginia	WV	L	5,499,656	13,163,930			18,663,586	
50. Wisconsin	WI	L	19,210,841	157,077,403			176,288,244	
51. Wyoming	WY	L	(1,848,559)	4,084,432			2,235,873	
52. American Samoa	AS	N	8,616				8,616	
53. Guam	GU	N	12,216				12,216	
54. Puerto Rico	PR	N	81,418	1,008,166			1,089,584	
55. U.S. Virgin Islands	VI	N	59,214	11,197			70,411	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	20,690	171,621			192,311	
58. Aggregate Other Aliens	OT	XXX	236,900	428,142			665,042	
59. Subtotal		XXX	2,047,942,501	5,523,732,281	4,673		7,571,679,455	1,650,000,000
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	297,624				297,624	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	447,988				447,988	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	2,048,688,113	5,523,732,281	4,673		7,572,425,067	1,650,000,000
96. Plus Reinsurance Assumed		XXX						
97. Totals (All Business)		XXX	2,048,688,113	5,523,732,281	4,673		7,572,425,067	1,650,000,000
98. Less Reinsurance Ceded		XXX	164,265,749	118,950,570	1,635		283,217,954	
99. Totals (All Business) less Reinsurance Ceded		XXX	1,884,422,364	5,404,781,711	3,038		7,289,207,113	1,650,000,000
DETAILS OF WRITE-INS								
58001. Foreign - other alien		XXX	236,900	428,142			665,042	
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	236,900	428,142			665,042	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 50

2. R - Registered - Non-domiciled RRGs.....

3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....

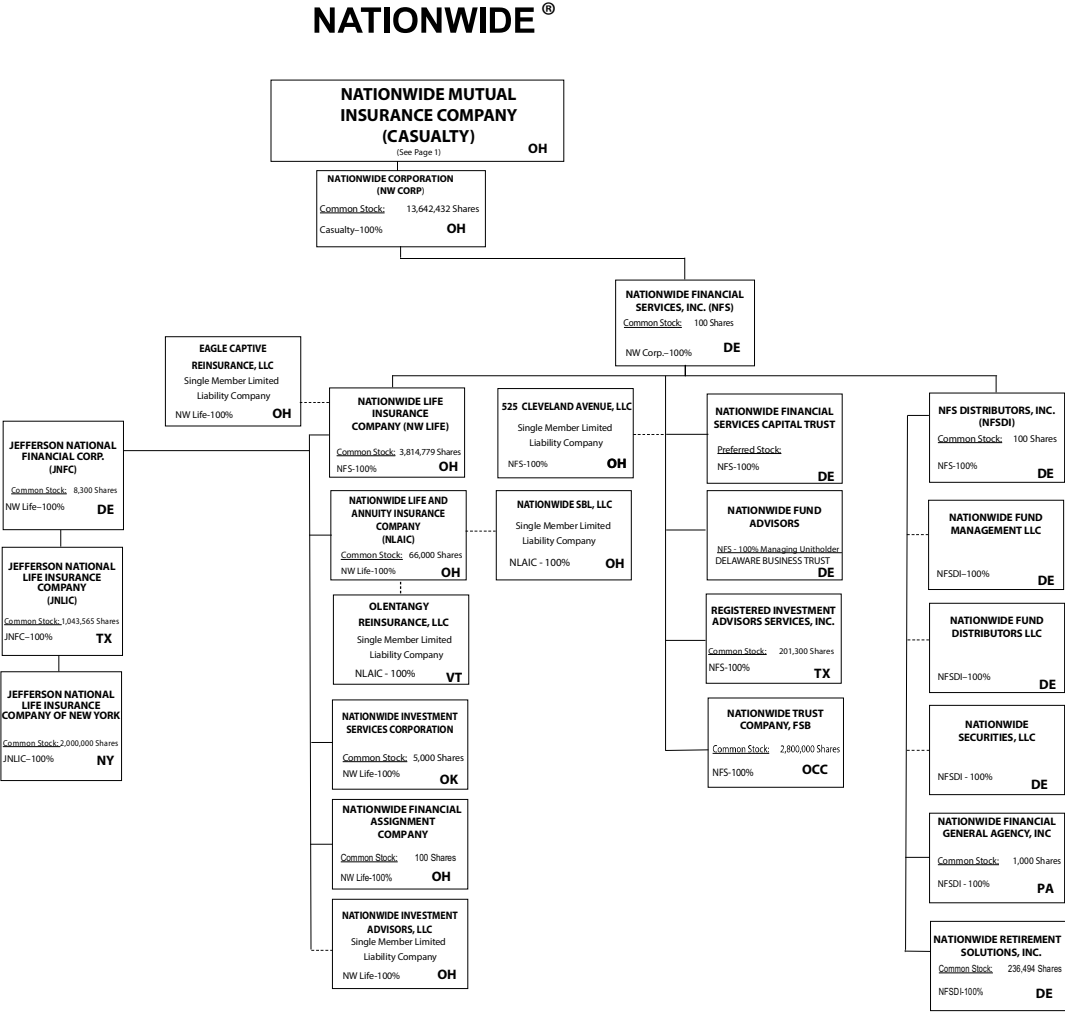
4. Q - Qualified - Qualified or accredited reinsurer.....

5. N - None of the above - Not allowed to write business in the state..... 7

12



12.1



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	22209	OH	75-6013587	Freedom Specialty Insurance Company
0140	Nationwide	23582	OH	41-0417250	Harleysville Insurance Company
0140	Nationwide	42900	NJ	23-2253669	Harleysville Insurance Company of New Jersey
0140	Nationwide	10674	OH	23-2864924	Harleysville Insurance Company of New York
0140	Nationwide	14516	MI	38-3198542	Harleysville Lake States Insurance Company
0140	Nationwide	35696	OH	23-2384978	Harleysville Preferred Insurance Company
0140	Nationwide	26182	OH	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	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	36269	MI	86-0619597	Titan Insurance Company
0140	Nationwide	42285	OH	95-3750113	Veterinary Pet Insurance Company
0140	Nationwide	42889	OH	34-1394913	Victoria Fire & Casualty Company
0140	Nationwide	10105	OH	34-1777972	Victoria Select Insurance Company

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	10 W. Nationwide, LLC	.. OH.....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	1000 Yard Street, LLC	.. OH.....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	1015 Long Street, LLC	.. OH.....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	1050 Yard Street, LLC	.. OH.....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	1125 Rail Street, LLC	.. OH.....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1733036 ..	.....	.....	.....	120 Acre Partners, LLC	.. DE.....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	95.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	1
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	1125 Yard Street, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939867 ..	.....	.....	.....	1175 Bobcat, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	26-2451988 ..	.....	.....	.....	1492 Capital, LLC	.. OH.....	NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	111 Rivulon Boulevard, LLC	.. OH.....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	155 Rivulon Boulevard, LLC	.. OH.....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	161 Rivulon Boulevard, LLC	.. OH.....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1580283 ..	.....	.....	.....	170 Marconi, LLC	.. OH.....	NIA.....	NID Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1580283 ..	.....	.....	.....	245 Parks Edge Place, LLC	.. OH.....	NIA.....	NID Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	275 Rivulon Boulevard, LLC	.. OH.....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	300 Rivulon Boulevard, LLC	.. OH.....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	310 Rivulon Boulevard, LLC	.. OH.....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	343 N. Front, LLC	.. OH.....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	400 Rivulon Boulevard, LLC	.. OH.....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1580283 ..	.....	.....	.....	400 West Nationwide Boulevard, LLC	.. OH.....	NIA.....	NID Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	410 Rivulon Boulevard, LLC	.. OH.....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1580283 ..	.....	.....	.....	425 West Nationwide Boulevard, LLC	.. OH.....	NIA.....	NID Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	44 Chestnut, LLC	.. OH.....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	38-4118665 ..	.....	.....	.....	500 Neil Avenue, LLC	.. OH.....	NIA.....	NID HP, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	38-4118665 ..	.....	.....	.....	515 Kilbourne Street, LLC	.. OH.....	NIA.....	NID HP, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	87-1954007 ..	.....	.....	.....	525 Cleveland Avenue, LLC	.. OH.....	NIA.....	Nationwide Financial Services, Inc.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	75 Rivulon Boulevard, LLC	.. OH.....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	775 Yard Street, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	777 Swan Street, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	780 Yard Street, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	795 Rail Street, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	800 Bobcat Avenue, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	800 Goodale Boulevard, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	800 Yard Street, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	805 Bobcat Avenue, LLC	.. OH.....	NIA.....	GVY Residential, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	808 Yard Street, LLC	.. OH.....	NIA.....	GVY Residential, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	820 Goodale Boulevard, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	822 Williams Avenue, LLC	.. OH.....	NIA.....	GVY Residential, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	825 Junction Way, LLC	.. OH.....	NIA.....	GVY Residential, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	828 Bobcat Avenue, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	840 Third Avenue, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	840 Yard Street, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	845 Yard Street, LLC	.. OH.....	NIA.....	GVY Residential, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	855 Third Avenue, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	860 Third Avenue, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	875 First Avenue, LLC	.. OH.....	NIA.....	GVY Residential, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	880 Third Avenue, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	880 Yard Street, LLC	.. OH.....	NIA.....	GVY Residential, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	895 W. Third Avenue, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	950 Dorchester Way, LLC	.. OH.....	.. NIA.....	GVY Residential, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	950 Goodale Boulevard, LLC	.. OH.....	.. NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	960 Bobcat Avenue, LLC	.. OH.....	.. NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	975 Rail Street, LLC	.. OH.....	.. NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	995 Yard Street, LLC	.. OH.....	.. NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	18615 Claret Drive, LLC	.. OH.....	.. NIA.....	NRI Cavasson, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	18655 Claret Drive, LLC	.. OH.....	.. NIA.....	NRI Cavasson, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	18700 Hayden Road, LLC	.. OH.....	.. NIA.....	NRI Cavasson, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	18750 Hayden Road, LLC	.. OH.....	.. NIA.....	NRI Cavasson, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1580283 ..	.....	.....	.....	AD DORA, LLC	.. OH.....	.. NIA.....	NWD Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1580283 ..	.....	.....	.....	ADTV, LLC	.. OH.....	.. NIA.....	NWD Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	10127	27-0114983 ..	.....	.....	.....	ALLIED Insurance Company of America	.. OH.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	42579	42-1201931 ..	.....	.....	.....	ALLIED Property and Casualty Insurance Company	.. IA.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	42-1527863 ..	.....	.....	.....	ALLIED Texas Agency, Inc.	.. TX.....	.. IA.....	AMCO Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	19100	42-6054959 ..	.....	.....	.....	AMCO Insurance Company	.. IA.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	59-1031596 ..	.....	.....	.....	American Marine Underwriters, Inc.	.. FL.....	.. NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	81-4532504 ..	.....	.....	.....	American Tax Credit Fund 2017-A, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	82-2001573 ..	.....	.....	.....	American Tax Credit Fund 2017-B, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	82-4591498 ..	.....	.....	.....	American Tax Credit Fund 2018-A, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	83-0606592 ..	.....	.....	.....	American Tax Credit Fund 2018-B, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	83-0620232 ..	.....	.....	.....	American Tax Credit Fund 2018-C, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	83-3900932 ..	.....	.....	.....	American Tax Credit Fund 2019-A, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	83-3953721 ..	.....	.....	.....	American Tax Credit Fund 2019-B, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	84-3443067 ..	.....	.....	.....	American Tax Credit Fund 2020-A, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	85-2359702 ..	.....	.....	.....	American Tax Credit Fund 2020-B, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	85-2649655 ..	.....	.....	.....	American Tax Credit Fund 2021-A, LLC (fka American Tax Credit Fund 2020-C, LLC)	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	86-2502912 ..	.....	.....	.....	American Tax Credit Fund 2021-B, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	87-1349942 ..	.....	.....	.....	American Tax Credit Fund 2021-C, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	87-4753681 ..	.....	.....	.....	American Tax Credit Fund 2023-B, LLC (fka American Tax Credit Fund 2022-A, LLC)	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	87-4771309 ..	.....	.....	.....	American Tax Credit Fund 2023-C, LLC (fka American Tax Credit Fund 2022-B, LLC)	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	92-1389304 ..	.....	.....	.....	American Tax Credit Fund 2023-A, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1580283 ..	.....	.....	.....	Arena District CA 1, LLC	.. OH.....	.. NIA.....	NWD Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	90-0280710 ..	.....	.....	.....	Arena District Owners Association	.. OH.....	.. OTH.....	Other non-Nationwide	n/a .....	.....	Other non-Nationwide	... NO.....	2
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	Cavasson Hotel, LLC	.. OH.....	.. NIA.....	Cavasson Hotel Holdings, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	Cavasson Hotel Holdings, LLC	.. OH.....	.. NIA.....	NRI Cavasson, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-1618232 ..	.....	.....	.....	CNRI-Cannonsport Condominium, LLC	.. OH.....	.. NIA.....	CNRI-Cannonsport, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-1618232 ..	.....	.....	.....	CNRI-Cannonsport, LLC	.. OH.....	.. NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	29262	74-1061659 ..	.....	.....	.....	Colonial County Mutual Insurance Company	.. TX.....	.. IA.....	Other non-Nationwide	contract .....	.....	Other non-Nationwide	... NO.....	2
. 0140 ...	Nationwide ...	18961	68-0068866 ..	.....	.....	.....	Crestbrook Insurance Company	.. OH.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	Crewville, Ltd.	.. OH.....	.. NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	84-5052608 ..	.....	.....	.....	Danforth, LLC	.. OH.....	.. NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	42587	42-1207150 ..	.....	.....	.....	Depositors Insurance Company	.. IA.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
.....	.....	.....	46-4104813 ..	.....	.....	.....	Discover Affordable Housing Investment Fund I LLC	.. OH.....	.. OTH.....	Other non-Nationwide	n/a	0.000	Other non-Nationwide	... NO.....	2
. 0140 ...	Nationwide ...	.....	33-0096671 ..	.....	.....	.....	DVM Insurance Agency	.. CA.....	.. NIA.....	Veterinary Pet Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	15821	47-4523959 ..	.....	.....	.....	Eagle Captive Reinsurance, LLC	.. OH.....	.. IA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0140 ...	Nationwide ...	.....	26-3260559 .....	.....	.....	.....	E-Risk Services, L.L.C.	.. DE.....	 NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	 22209	75-6013587 .....	.....	.....	.....	Freedom Specialty Insurance Company	.. OH.....	 IA.....	Scottsdale Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 .....	.....	.....	.....	Grandview Yard Hotel Holdings, LLC	.. OH.....	 NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 .....	.....	.....	.....	Grandview Yard Hotel, LLC	.. OH.....	 NIA.....	Grandview Yard Hotel Holdings, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 .....	.....	.....	.....	GVY Residential, LLC	.. OH.....	 NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	 23582	41-0417250 .....	.....	.....	.....	Harleysville Insurance Company	.. OH.....	 IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
							Harleysville Insurance Company of New Jersey								
. 0140 ...	Nationwide ...	 42900	23-2253669 .....	.....	.....	.....	.....	.. NJ.....	 IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	 10674	23-2864924 .....	.....	.....	.....	Harleysville Insurance Company of New York	.. OH.....	 IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	 14516	38-3198542 .....	.....	.....	.....	Harleysville Lake States Insurance Company	.. MI.....	 IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	 35696	23-2384978 .....	.....	.....	.....	Harleysville Preferred Insurance Company	.. OH.....	 IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	 26182	04-1989660 .....	.....	.....	.....	Harleysville Worcester Insurance Company	.. OH.....	 IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-3289512 .....	.....	.....	.....	Jefferson National Financial Corp.	.. DE.....	 NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... YES.....	.....
. 0140 ...	Nationwide ...	 64017	75-0300900 .....	.....	.....	.....	Jefferson National Life Insurance Company ...	.. TX.....	 IA.....	Jefferson National Financial Corporation	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
							Jefferson National Life Insurance Company of New York								
. 0140 ...	Nationwide ...	 15727	47-1180302 .....	.....	.....	.....	.....	.. NY.....	 IA.....	Jefferson National Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 .....	.....	.....	.....	Jerome Village Company, LLC	.. OH.....	 NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	74-1395229 .....	.....	.....	.....	Lone Star General Agency, Inc.	.. TX.....	 IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	 11991	38-0865250 .....	.....	.....	.....	National Casualty Company	.. OH.....	 IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	.....	.....	.....	.....	National Casualty Company of America, Ltd. ..	.. GBR.....	 IA.....	National Casualty Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	42-1154244 .....	.....	.....	.....	Nationwide Advantage Mortgage Company	.. IA.....	 NIA.....	AMCO Insurance Company	Ownership.....	87.300 ...	Nationwide Mutual Insurance Company ...	... YES.....	1
										ALLIED Property & Casualty Insurance Company					
. 0140 ...	Nationwide ...	.....	42-1154244 .....	.....	.....	.....	Nationwide Advantage Mortgage Company	.. IA.....	 NIA.....	Company	Ownership.....	8.470 ...	Nationwide Mutual Insurance Company ...	... YES.....	1
. 0140 ...	Nationwide ...	.....	42-1154244 .....	.....	.....	.....	Nationwide Advantage Mortgage Company	.. IA.....	 NIA.....	Depositors Insurance Company	Ownership.....	4.230 ...	Nationwide Mutual Insurance Company ...	... YES.....	1
. 0140 ...	Nationwide ...	 26093	48-0470690 .....	.....	.....	.....	Nationwide Affinity Insurance Company of America	.. OH.....	 IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
							Nationwide Agent Risk Purchasing Group, Inc. (fka On Your Side Nationwide Insurance Agency, Inc.)								
. 0140 ...	Nationwide ...	.....	47-1923444 .....	.....	.....	.....	.....	.. OH.....	 NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	 28223	42-1015537 .....	.....	.....	.....	Nationwide Agribusiness Insurance Company ...	.. IA.....	 IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1578869 .....	.....	.....	.....	Nationwide Arena, LLC	.. OH.....	 NIA.....	NRI Arena, LLC	Ownership.....	90.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	1
. 0140 ...	Nationwide ...	.....	20-8670712 .....	.....	.....	.....	Nationwide Asset Management, LLC	.. OH.....	 NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	 10723	95-0639970 .....	.....	.....	.....	Nationwide Assurance Company	.. OH.....	 IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1036287 .....	.....	.....	.....	Nationwide Cash Management Company	.. OH.....	 NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-4416546 .....	.....	.....	.....	Nationwide Corporation	.. OH.....	 NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... YES.....	1
. 0140 ...	Nationwide ...	.....	31-1667326 .....	.....	.....	.....	Nationwide Financial Assignment Company	.. OH.....	 NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	23-2412039 .....	.....	.....	.....	Nationwide Financial General Agency, Inc. ...	.. PA.....	 NIA.....	NFS Distributors, Inc.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-6554353 .....	.....	.....	.....	Nationwide Financial Services Capital Trust ..	.. DE.....	 NIA.....	Nationwide Financial Services, Inc.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486870 .....	.....	.....	.....	Nationwide Financial Services, Inc.	.. DE.....	 NIA.....	Nationwide Corporation	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	52-6969857 .....	.....	.....	.....	Nationwide Fund Advisors	.. DE.....	 NIA.....	Nationwide Financial Services, Inc.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1748721 .....	.....	.....	.....	Nationwide Fund Distributors LLC	.. DE.....	 NIA.....	NFS Distributors, Inc.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-0900518 .....	.....	.....	.....	Nationwide Fund Management LLC	.. DE.....	 NIA.....	NFS Distributors, Inc.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	 23760	31-4425763 .....	.....	.....	.....	Nationwide General Insurance Company	.. OH.....	 IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	 10070	31-1399201 .....	.....	.....	.....	Nationwide Indemnity Company	.. OH.....	 IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	 25453	95-2130882 .....	.....	.....	.....	Nationwide Insurance Company of America	.. OH.....	 IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	 10948	31-1613686 .....	.....	.....	.....	Nationwide Insurance Company of Florida	.. OH.....	 IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	41-2206199 .....	.....	.....	.....	Nationwide Investment Advisors, LLC	.. OH.....	 NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	73-0988442 .....	.....	.....	.....	Nationwide Investment Services Corporation ...	.. OK.....	 NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... YES.....	.....
							Nationwide Life and Annuity Insurance Company								
. 0140 ...	Nationwide ...	 92657	31-1000740 .....	.....	.....	.....	.....	.. OH.....	 RE.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0140 ...	Nationwide	66869	31-4156830 ..	.....	.....	.....	Nationwide Life Insurance Company	.. OH.....	.. UDP.....	Nationwide Financial Services, Inc.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	13-4212969 ..	.....	.....	.....	Nationwide Life Tax Credit Partners 2002-A, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	... NO.....	... 1
. 0140 ...	Nationwide .....	.....	01-0749754 ..	.....	.....	.....	Nationwide Life Tax Credit Partners 2002-B, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	... NO.....	... 1
. 0140 ...	Nationwide .....	.....	54-2113175 ..	.....	.....	.....	Nationwide Life Tax Credit Partners 2003-A, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	... NO.....	... 1
. 0140 ...	Nationwide .....	.....	58-2672725 ..	.....	.....	.....	Nationwide Life Tax Credit Partners 2003-B, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	... NO.....	... 1
. 0140 ...	Nationwide .....	.....	20-0382144 ..	.....	.....	.....	Nationwide Life Tax Credit Partners 2004-A, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	... NO.....	... 1
. 0140 ...	Nationwide .....	.....	20-0745965 ..	.....	.....	.....	Nationwide Life Tax Credit Partners 2004-C, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	... NO.....	... 1
. 0140 ...	Nationwide .....	.....	20-1918935 ..	.....	.....	.....	Nationwide Life Tax Credit Partners 2004-F, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	... NO.....	... 1
. 0140 ...	Nationwide .....	.....	20-2303694 ..	.....	.....	.....	Nationwide Life Tax Credit Partners 2005-A, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	... NO.....	... 1
. 0140 ...	Nationwide .....	.....	20-2303602 ..	.....	.....	.....	Nationwide Life Tax Credit Partners 2005-B, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	... NO.....	... 1
. 0140 ...	Nationwide .....	.....	20-2450960 ..	.....	.....	.....	Nationwide Life Tax Credit Partners 2005-C, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	... NO.....	... 1
. 0140 ...	Nationwide .....	.....	20-2774223 ..	.....	.....	.....	Nationwide Life Tax Credit Partners 2005-E, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	... NO.....	... 1
. 0140 ...	Nationwide .....	.....	21-1288836 ..	.....	.....	.....	Nationwide Life Tax Credit Partners 2007-A, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	... NO.....	... 1
. 0140 ...	Nationwide .....	.....	27-1362364 ..	.....	.....	.....	Nationwide Life Tax Credit Partners 2009-I, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	... NO.....	... 1
. 0140 ...	Nationwide .....	.....	45-0469525 ..	.....	.....	.....	Nationwide Life Tax Credit Partners No. 1, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	... NO.....	... 1
. 0140 ...	Nationwide	42110	75-1780981 ..	.....	.....	.....	Nationwide Lloyds	.. TX.....	.. IA.....	n/a	contract .....	.....	Nationwide Mutual Insurance Company ...	... NO.....	... 2
. 0140 ...	Nationwide .....	.....	42-1373380 ..	.....	.....	.....	Nationwide Sales Solutions, Inc. (fka	.. IA.....	.. NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	75-3191025 ..	.....	.....	.....	Nationwide Member Solutions Agency Inc.)	.. OH.....	.. NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	23787	31-4177100 ..	.....	.....	.....	Nationwide Mutual Capital, LLC	.. OH.....	.. NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	31-4177100 ..	.....	.....	.....	Nationwide Mutual Insurance Company	.. OH.....	.. UIP.....	Other non-Nationwide	n/a .....	.....	Other non-Nationwide	... NO.....	... 2
. 0140 ...	Nationwide .....	.....	34-2012765 ..	.....	.....	.....	Nationwide Private Equity Fund, LLC	.. OH.....	.. NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	31-0970750 ..	.....	.....	.....	Nationwide Property and Casualty Insurance Company	.. OH.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	37877	31-1486309 ..	.....	.....	.....	Nationwide Realty Investors, Ltd.	.. OH.....	.. NIA.....	Nationwide Mutual Insurance Company	Ownership.....	97.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	... 1
. 0140 ...	Nationwide .....	.....	31-1486309 ..	.....	.....	.....	Nationwide Realty Investors, Ltd.	.. OH.....	.. NIA.....	Nationwide Indemnity Company	Ownership.....	3.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	... 1
. 0140 ...	Nationwide .....	.....	31-1486309 ..	.....	.....	.....	Nationwide Realty Management, LLC	.. OH.....	.. NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	73-0948330 ..	.....	.....	.....	Nationwide Realty Services, Ltd.	.. OH.....	.. NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	83-2250056 ..	.....	.....	.....	Nationwide Retirement Solutions, Inc.	.. DE.....	.. NIA.....	NFS Distributors, Inc.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	36-2434406 ..	.....	.....	.....	Nationwide SBL, LLC	.. OH.....	.. NIA.....	Nationwide Life and Annuity Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	46-1952215 ..	.....	.....	.....	Nationwide Securities, LLC	.. OH.....	.. NIA.....	NFS Distributors, Inc.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	46-1952215 ..	.....	.....	.....	Nationwide Tax Credit Partners 2013-A, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	... NO.....	... 1
. 0140 ...	Nationwide .....	.....	46-1971926 ..	.....	.....	.....	Nationwide Tax Credit Partners 2013-B, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	... NO.....	... 1
. 0140 ...	Nationwide .....	.....	31-1592130 ..	2729677 .....	.....	.....	Nationwide Trust Company, FSB	.. US.....	.. OTH.....	Nationwide Financial Services, Inc.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	... 2
. 0140 ...	Nationwide .....	.....	20-5976272 ..	.....	.....	.....	Nationwide Ventures, LLC	.. OH.....	.. NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	31-0871532 ..	.....	.....	.....	NBS Insurance Agency, Inc.	.. OH.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	85-4193218 ..	.....	.....	.....	NCS Arizona, LLC	.. OH.....	.. NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	11-3651828 ..	.....	.....	.....	ND La Quinta Partners, LLC	.. DE.....	.. NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	95.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	... 1

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0140 ...	Nationwide ...	.....	31-1630871 ..	.....	.....	.....	NFS Distributors, Inc.	..DE.....	..NIA.....	Nationwide Financial Services, Inc.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	82-5195340 ..	.....	.....	.....	NLIC REO Holdings, LLC	..OH.....	..NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	82-5194959 ..	.....	.....	.....	NMIC REO Holdings, LLC	..OH.....	..NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	46-3762545 ..	.....	.....	.....	NNOV8, LLC	..OH.....	..NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	North of Third, LLC	..OH.....	..NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	NRI Arena, LLC	..OH.....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	NRI Brookside, LLC	..OH.....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	NRI Builders, LLC	..OH.....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	NRI Cavasson, LLC	..OH.....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	NRI Corporate Housing, LLC	..OH.....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	NRI Cramer Creek, LLC	..OH.....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	NRI Equity Land Investments, LLC	..OH.....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	80.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	1
. 0140 ...	Nationwide ...	.....	26-0212217 ..	.....	.....	.....	NRI Equity Tampa, LLC	..OH.....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	NRI Office Ventures, Ltd	..OH.....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1580283 ..	.....	.....	.....	NRI Telecom, LLC	..OH.....	..NIA.....	NID Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	NRI-Rivulon, LLC	..OH.....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	90-0729552 ..	.....	.....	.....	NTCIF-2011, LLC	..OH.....	..NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	1
. 0140 ...	Nationwide ...	.....	27-4700627 ..	.....	.....	.....	NTCP 2011-A, LLC	..OH.....	..OTH.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	...NO.....	2
. 0140 ...	Nationwide ...	.....	46-0741029 ..	.....	.....	.....	NTCP 2012-A, LLC	..OH.....	..OTH.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	...NO.....	2
. 0140 ...	Nationwide ...	.....	46-3309896 ..	.....	.....	.....	NTCP 2013-C, LLC	..OH.....	..OTH.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	...NO.....	2
. 0140 ...	Nationwide ...	.....	46-4111078 ..	.....	.....	.....	NTCP 2014-A, LLC	..OH.....	..OTH.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	...NO.....	2
. 0140 ...	Nationwide ...	.....	47-1404116 ..	.....	.....	.....	NTCP 2014-B, LLC	..OH.....	..OTH.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	...NO.....	2
. 0140 ...	Nationwide ...	.....	47-1413242 ..	.....	.....	.....	NTCP 2014-C, LLC	..OH.....	..OTH.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	...NO.....	2
. 0140 ...	Nationwide ...	.....	47-3909345 ..	.....	.....	.....	NTCP 2015-A, LLC	..OH.....	..OTH.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	...NO.....	2
. 0140 ...	Nationwide ...	.....	47-4148470 ..	.....	.....	.....	NTCP 2015-B, LLC	..OH.....	..OTH.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	...NO.....	2
. 0140 ...	Nationwide ...	.....	81-3836925 ..	.....	.....	.....	NTCP 2016-A, LLC	..OH.....	..NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	82-2015065 ..	.....	.....	.....	NTCP 2017-A, LLC	..OH.....	..NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	84-1969518 ..	.....	.....	.....	NW Fyrebyrd, LLC	..OH.....	..NIA.....	NNOV8, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	85-3363961 ..	.....	.....	.....	NW Next, LLC	..OH.....	..NIA.....	NNOV8, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	81-0936428 ..	.....	.....	.....	NW Private Debt, LLC	..OH.....	..NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	26-1903919 ..	.....	.....	.....	NW REI, LLC	..DE.....	..NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	92-1294202 ..	.....	.....	.....	NW-Adams, LLC	..OH.....	..NIA.....	NW REI, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	87-1087011 ..	.....	.....	.....	NW-Asheville, LLC	..OH.....	..NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	84-3942108 ..	.....	.....	.....	NW-Beloit, LLC	..OH.....	..NIA.....	NW REI (MIFIC), LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	92-2674633 ..	.....	.....	.....	NW-Brandon LLC	..OH.....	..NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	87-0847675 ..	.....	.....	.....	NW-Broadway at Surf, LLC	..OH.....	..NIA.....	NMIC REO Holdings, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	88-2152576 ..	.....	.....	.....	NW-Colfax, LLC	..OH.....	..NIA.....	NW REI (MLAIC), LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	92-0292630 ..	.....	.....	.....	NW-Conroe, LLC	..OH.....	..NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	87-3648595 ..	.....	.....	.....	NW-Corazon, LLC	..OH.....	..NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	84-2920247 ..	.....	.....	.....	NW-Cranberry, LLC	..OH.....	..NIA.....	NW REI (NLIC), LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	86-3529884 ..	.....	.....	.....	NW-Englewood, LLC	..OH.....	..NIA.....	NW REI (NLIC), LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	84-4388876 ..	.....	.....	.....	NW-Escalante, LLC	..OH.....	..NIA.....	NW REI, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	86-1538532 ..	.....	.....	.....	NW-Escalante II, LLC	..OH.....	..NIA.....	NW REI, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	92-3310596 ..	.....	.....	.....	NW-FSU, LLC	..OH.....	..NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1580283 ..	.....	.....	.....	NWD 205 Vine, LLC	..OH.....	..NIA.....	NWD Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1580283 ..	.....	.....	.....	NWD 225 Nationwide, LLC	..OH.....	..NIA.....	NWD Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1580283 ..	.....	.....	.....	NWD 230 West, LLC	..OH.....	..NIA.....	NWD Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1580283 ..	.....	.....	.....	NWD 240 Nationwide, LLC	..OH.....	..NIA.....	NWD Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1580283 ..	.....	.....	.....	NWD 250 Brodbelt, LLC	..OH.....	..NIA.....	NWD Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0140	Nationwide		31-1580283				NWD 250 West, LLC	..OH....	NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1580283				NWD 265 Neil, LLC	..OH....	NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1580283				NWD 275 Marconi, LLC	..OH....	NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1580283				NWD 300 Neil, LLC	..OH....	NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1580283				NWD 300 Spring, LLC	..OH....	NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1580283				NWD 355 McConnell, LLC	..OH....	NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1580283				NWD 425 Nationwide, LLC	..OH....	NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1580283				NWD 500 Nationwide, LLC	..OH....	NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1580283				NWD Arena Crossing, LLC	..OH....	NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1580283				NWD Arena District I, LLC	..OH....	NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1580283				NWD Arena District II, LLC	..OH....	NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1580283				NWD Arena District MM, LLC	..OH....	NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1580283				NWD Arena District PW, LLC	..OH....	NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1580283				NWD Arena District V, LLC	..OH....	NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1580283				NWD Athletic Club, LLC	..OH....	NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		88-2975730				NW-Boise, LLC	..OH....	NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1580283				NWD Brodbelt, LLC	..OH....	NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		30-0876022				NWD Franklinton, LLC	..OH....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	80.000	Nationwide Mutual Insurance Company	...NO.....	1
.0140	Nationwide		31-4118665				NWD HP, LLC	..OH....	NIA.....	NWD Investments, LLC	Ownership.....	75.000	Nationwide Mutual Insurance Company	...NO.....	1
.0140	Nationwide		31-1580283				NWD Investments, LLC	..OH....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	80.000	Nationwide Mutual Insurance Company	...NO.....	1
.0140	Nationwide		31-1486309				NWGH, LLC	..OH....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	75.000	Nationwide Mutual Insurance Company	...NO.....	1
.0140	Nationwide		87-3124154				NW-Gallatin, LLC	..OH....	NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		85-1262262				NW-Gator Walk, LLC	..OH....	NIA.....	NW REI (NMFIC), LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		92-2943602				NW-Holly Springs, LLC	..OH....	NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		86-2431839				NW-Hub13, LLC	..OH....	NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		92-3558072				NW-Huntersville, LLC	..OH....	NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		47-2482818				NW-Jasper WAG, LLC	..OH....	NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		87-3767006				NW-Kingsbury, LLC	..OH....	NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		81-5146596				NW-Logan, LLC	..OH....	NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		87-1565013				NW-Midtown, LLC	..OH....	NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		85-1246853				NW-Oakbrook, LLC	..OH....	NIA.....	NW REI (NLAIC), LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		88-2595124				NW-OG, LLC	..OH....	NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		83-2260477				NW-ORBDP, LLC	..OH....	NIA.....	NW REI (NMFIC), LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		93-1728625				NW-Pleasant Prairie, LLC	..OH....	NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		47-2449044				NW-Promenade at Madison, LLC	..OH....	NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		83-2173918				NW-Radius, LLC	..OH....	NIA.....	NW REI (NLIC), LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		87-1367836				NW-Rancho, LLC	..OH....	NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		88-1405151				NW-Riverchase, LLC	..OH....	NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		86-3702669				NW-RPG Cranberry, LLC	..OH....	NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		87-0890277				NW-Ruby, LLC	..OH....	NIA.....	NW REI (NLIC), LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		87-3273918				NW-San Marco, LLC	..OH....	NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		87-3289289				NW-San Pablo, LLC	..OH....	NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		84-4326171				NW-Southbank, LLC	..OH....	NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		81-3212025				NW-Springfield, LLC	..OH....	NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		93-2022585				NW-Spring Hill, LLC	..OH....	NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		92-2878794				NW-SR-16, LLC	..OH....	NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		85-0536537				NW-Sweetwater, LLC	..OH....	NIA.....	NW REI (NLIC), LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		92-0677233				NW-UNCC, LLC	..OH....	NIA.....	NW REI (NLIC), LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	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	Domi- ciliary Loca- tion	Rela- tion- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
. 0140 ...	Nationwide .....	.....	81-1603024 ..	.....	.....	.....	NW REI (NLAIC), LLC	.. OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	81-1619428 ..	.....	.....	.....	NW REI (NLIC), LLC	.. OH.....	NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	81-1861190 ..	.....	.....	.....	NW REI (NMIC), LLC	.. OH.....	NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	31-0947092 ..	.....	.....	.....	OCH Company, LLC	.. OH.....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
.....	.....	.....	26-0263012 ..	.....	.....	.....	Old Track Street Owners Association, Inc. ...	.. OH.....	OTH.....	Other non-Nationwide	n/a .....	.....	Other non-Nationwide	... NO.....	... 2
. 0140 ...	Nationwide	13999	27-1712056 ..	.....	.....	.....	Olentangy Reinsurance, LLC	.. VT.....	IA.....	Nationwide Life and Annuity Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	31-1486309 ..	.....	.....	.....	Perimeter A, Ltd.	.. OH.....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	20-4939866 ..	.....	.....	.....	Rail Street Parking, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
.....	.....	.....	.....	.....	.....	.....	Registered Investment Advisors Services, Inc.	.....	.....	.....	.....	.....	.....	.....	.....
. 0140 ...	Nationwide .....	.....	75-2938844 ..	.....	.....	.....	.....	.. TX.....	NIA.....	Nationwide Financial Services, Inc.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	82-0549218 ..	.....	.....	.....	Retention Alternatives Ltd.	..BMJ.....	IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	15580	31-1117969 ..	.....	.....	.....	Scottsdale Indemnity Company	.. OH.....	IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	41297	31-1024978 ..	.....	.....	.....	Scottsdale Insurance Company	.. OH.....	IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	10672	86-0835870 ..	.....	.....	.....	Scottsdale Surplus Lines Insurance Company .	.. AZ.....	IA.....	Scottsdale Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	31-1610040 ..	.....	.....	.....	The Waterfront Partners, LLC	.. OH.....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	50.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	... 1
. 0140 ...	Nationwide	36269	86-0619597 ..	.....	.....	.....	Titan Insurance Company	.. MI.....	IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	75-1284530 ..	.....	.....	.....	Titan Insurance Services, Inc.	.. TX.....	IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	33-0160222 ..	.....	.....	.....	V.P.I. Services, Inc.	.. CA.....	IA.....	Veterinary Pet Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	42285	95-3750113 ..	.....	.....	.....	Veterinary Pet Insurance Company	.. OH.....	IA.....	Scottsdale Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	42889	34-1394913 ..	.....	.....	.....	Victoria Fire & Casualty Company	.. OH.....	IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
.....	.....	.....	.....	.....	.....	.....	Victoria Fire & Casualty Insurance Company	.....	.....	.....	.....	.....	.....	.....	.....
. 0140 ...	Nationwide	10105	34-1777972 ..	.....	.....	.....	Victoria Select Insurance Company	.. OH.....	IA.....	.....	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	31-1486309 ..	.....	.....	.....	Wellington Park, LLC	.. OH.....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....

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

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	N/A

AUGUST FILING

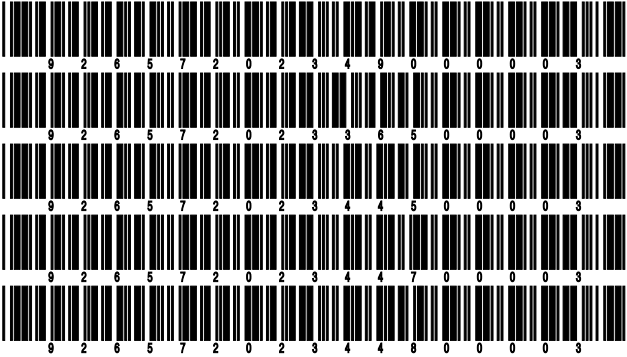
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.
2.
3.
5.
6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4 December 31 Prior Year Net Admitted Assets
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504.	Cash value-corp owned life insurance	1,021,668,104	.....	1,021,668,104	500,076,168
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,021,668,104	.....	1,021,668,104	500,076,168

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Derivative liability accrued interest	33,383	 17,738
2505.	Deferred gain liability	29,544,872	 24,213,928
2597.	Summary of remaining write-ins for Line 25 from overflow page	29,578,255	24,231,666

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		
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 the end of current period (Lines 1+2+3+4-5+6-7-8)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		

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	8,314,610,444	7,329,242,535
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	983,037,000	1,526,515,594
2.2 Additional investment made after acquisition	27,993,323	69,632,882
3. Capitalized deferred interest and other	7,836,294	5,481,054
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	181,666	28,208
7. Deduct amounts received on disposals	508,259,668	616,289,829
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)	8,825,399,059	8,314,610,444
12. Total valuation allowance	(90,933,304)	(54,635,411)
13. Subtotal (Line 11 plus Line 12)	8,734,465,755	8,259,975,033
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	8,734,465,755	8,259,975,033

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	1,049,829,554	689,852,282
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	38,211,402	101,834,852
2.2 Additional investment made after acquisition	206,215,827	286,737,240
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	17,609,636	45,552,088
6. Total gain (loss) on disposals	(55,941)	3,219,426
7. Deduct amounts received on disposals	38,278,308	76,706,855
8. Deduct amortization of premium and depreciation		268,754
9. Total foreign exchange change in book/adjusted carrying value	(200,101)	(390,725)
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)	1,273,332,069	1,049,829,554
12. Deduct total nonadmitted amounts	2,692,131	1,341,215
13. Statement value at end of current period (Line 11 minus Line 12)	1,270,639,938	1,048,488,339

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	31,487,818,544	28,489,872,669
2. Cost of bonds and stocks acquired	3,995,777,620	5,020,173,450
3. Accrual of discount	22,340,234	15,032,322
4. Unrealized valuation increase (decrease)	2,622,576	(2,378,207)
5. Total gain (loss) on disposals	(3,146,993)	(23,396,295)
6. Deduct consideration for bonds and stocks disposed of	928,958,243	1,843,242,514
7. Deduct amortization of premium	34,547,669	46,656,555
8. Total foreign exchange change in book/adjusted carrying value	(24,982,489)	(119,348,061)
9. Deduct current year's other than temporary impairment recognized	931,531	10,237,952
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	272,408	7,999,687
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	34,516,264,457	31,487,818,544
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	34,516,264,457	31,487,818,544

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	14,082,451,238	830,135,186	58,293,322	128,554,914	13,675,067,428	14,082,451,238	14,982,848,016	12,906,875,387
2. NAIC 2 (a)	17,250,322,209	828,482,795	127,179,047	(123,000,764)	17,170,725,202	17,250,322,209	17,828,625,193	16,932,101,111
3. NAIC 3 (a)	965,739,889	88,239,499	21,667,618	(26,465,203)	1,038,391,247	965,739,889	1,005,846,567	955,554,701
4. NAIC 4 (a)	629,054,122	45,732,868	38,255,106	(56,291,499)	659,741,435	629,054,122	580,240,385	606,588,273
5. NAIC 5 (a)	53,946,636	1,894,870	1,027,963	11,840,915	26,603,729	53,946,636	66,654,458	26,621,810
6. NAIC 6 (a)	4,924,193			(545,274)	4,931,885	4,924,193	4,378,919	4,921,511
7. Total Bonds	32,986,438,287	1,794,485,218	246,423,056	(65,906,911)	32,575,460,926	32,986,438,287	34,468,593,538	31,432,662,793
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	1,516,228	717,422	100,330	731,600	1,727,738	1,516,228	2,864,920	2,540,255
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	1,516,228	717,422	100,330	731,600	1,727,738	1,516,228	2,864,920	2,540,255
15. Total Bonds and Preferred Stock	32,987,954,515	1,795,202,640	246,523,386	(65,175,311)	32,577,188,664	32,987,954,515	34,471,458,458	31,435,203,048

(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 \$; NAIC 2 \$; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	640,000,000	xxx	640,000,000	13,480,130	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	650,000,000	514,500,000
2. Cost of short-term investments acquired	645,000,000	723,000,000
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	655,000,000	587,500,000
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)	640,000,000	650,000,000
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	640,000,000	650,000,000

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	714,711,236
2.	Cost Paid/(Consideration Received) on additions	685,333,724
3.	Unrealized Valuation increase/(decrease)	
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	
6.	Considerations received/(paid) on terminations	
7.	Amortization	(473,212,308)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	(800,711)
9.	Total foreign exchange change in Book/Adjusted Carrying Value	23,483,936
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	949,515,877
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	949,515,877

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(18,829,698)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	26,739,388
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
3.11	Section 1, Column 15, current year to date minus	(6,132,633)
3.12	Section 1, Column 15, prior year	(8,586,101)
	Change in variation margin on open contracts - All Other	
3.13	Section 1, Column 18, current year to date minus	
3.14	Section 1, Column 18, prior year	2,453,468
3.2	Add:	
	Change in adjustment to basis of hedged item	
3.21	Section 1, Column 17, current year to date minus	(6,132,633)
3.22	Section 1, Column 17, prior year	(8,586,101)
	Change in amount recognized	
3.23	Section 1, Column 19, current year to date minus	
3.24	Section 1, Column 19, prior year plus	
3.25	SSAP No. 108 adjustments	2,453,468
3.3	Subtotal (Line 3.1 minus Line 3.2)	
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	
4.23	SSAP No. 108 adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year	
5.2	Total gain (loss) adjusted into the hedged item(s) for 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)	7,909,690
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	7,909,690

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open
N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open
N O N E

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.....	949,515,877
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	1,777,058
3.	Total (Line 1 plus Line 2)	951,292,935
4.	Part D, Section 1, Column 6	959,216,385
5.	Part D, Section 1, Column 7	(7,923,450)
6.	Total (Line 3 minus Line 4 minus Line 5)	
		Fair Value Check
7.	Part A, Section 1, Column 16	896,129,624
8.	Part B, Section 1, Column 13	(592,341)
9.	Total (Line 7 plus Line 8)	895,537,283
10.	Part D, Section 1, Column 9	905,815,898
11.	Part D, Section 1, Column 10	(10,278,615)
12.	Total (Line 9 minus Line 10 minus Line 11)	
		Potential Exposure Check
13.	Part A, Section 1, Column 21	25,859,253
14.	Part B, Section 1, Column 20	7,909,691
15.	Part D, Section 1, Column 12	33,768,944
16.	Total (Line 13 plus Line 14 minus Line 15)	

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	587,434,860	1,776,997,729
2. Cost of cash equivalents acquired	25,106,234,825	30,417,523,358
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	24,999,013,794	31,607,086,227
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)	694,655,891	587,434,860
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	694,655,891	587,434,860

Schedule A - Part 2 - Real Estate Acquired and Additions Made
N O N E

Schedule A - Part 3 - Real Estate Disposed
N O N E

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
00-1103539	LEWISVILLE	TX		09/15/2023	5.440	19,000,000		27,448,000
00-1103544	LEWISVILLE	TX		09/15/2023	5.440	637,000		1,804,000
00-1103561	CENTERVILLE	OH		07/26/2023	5.200	15,100,000		22,662,000
00-1103563	RALEIGH	NC		07/26/2023	5.240	17,000,000		25,997,000
00-1103564	GAINESVILLE	FL		08/01/2023	5.530	13,600,000		20,380,000
00-1103565	WEST VALLEY CITY	UT		08/04/2023	5.190	8,750,000		17,271,000
00-1103569	WINCHESTER	VA		08/07/2023	5.580	25,000,000		39,947,674
00-1103571	KNOXVILLE	TN		07/27/2023	5.400	10,000,000		15,653,684
00-1103572	CAMBRIDGE	MA		08/11/2023	5.810	50,000,000		35,995,399
00-1103573	ARLINGTON	VA		07/24/2023	5.770	45,000,000		71,839,385
00-1103578	SAN ANTONIO	TX		07/25/2023	5.900	26,300,000		39,681,000
00-1103583	BLOOMINGDALE	GA		09/27/2023	6.040	17,500,000		27,174,060
00-1103595	WILMINGTON	NC		09/06/2023	6.360	12,250,000		16,968,865
0599999. Mortgages in good standing - Commercial mortgages-all other						260,137,000		362,822,067
99-0000080	MORRISTOWN	NJ		12/10/2021	6.000		2,000	38,500,000
99-0000100	FREDERICKSBURG	TX		09/23/2022	6.000		2,208,873	26,000,000
99-0000113	CASTLEROCK	CO		06/22/2023	12.000		2,007,717	37,670,000
0699999. Mortgages in good standing - Mezzanine Loans							4,218,589	102,170,000
0899999. Total Mortgages in good standing						260,137,000	4,218,589	464,992,067
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						260,137,000	4,218,589	464,992,067

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value				
00-1102009	AVON	OH		08/22/2013	08/17/2023	12,515,901						12,289,159	12,289,159			
00-1102147	WALNUT CREEK	CA		09/29/2014	09/29/2023	13,078,422						12,903,198	12,903,198			
00-1102727	CHARLESTON	SC		05/22/2017	08/31/2023	14,237,884						13,876,809	13,876,809			
00-1102803	NASHVILLE	TN		11/27/2017	07/12/2023	12,124,878						11,917,717	11,917,717			
00-1103080	SAN DIEGO	CA		12/16/2019	09/11/2023	10,046,837						9,933,303	9,933,303			
00-1100265	ALTAMONTE SPRINGS	FL		01/30/2009	08/07/2023										(209,874)	(209,874)
0199999. Mortgages closed by repayment						62,003,922						60,920,186	60,920,186		(209,874)	(209,874)
00-1100406	EDISON	NJ		01/30/2009		465,577						77,071	77,071			
00-1100844	ORLAND PARK	IL		08/18/2015		878,090						79,696	79,696			
00-1101727	WEST BABYLON	NY		06/14/2013		531,997						12,828	12,828			
00-1101808	GAITHERSBURG	MD		06/14/2013		8,982,593						44,233	44,233			
00-1101813	RALEIGH	NC		06/14/2013		2,644,582						31,869	31,869			
00-1101908	OCEANSIDE	NY		06/14/2013		8,630,481						96,754	96,754			
00-1101911	GRAND LEDGE	MI		06/14/2013		3,135,355						37,400	37,400			
00-1101919	BLOOMINGTON	IN		06/14/2013		6,472,732						134,033	134,033			
00-1102007	LAKEWOOD	OH		06/28/2013		9,855,824						239,222	239,222			

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	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	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102015	BOSTON	MA		07/30/2013		10,178,525							123,414	123,414			
00-1102026	KNOXVILLE	TN		10/15/2013		3,762,075							67,682	67,682			
00-1102029	BROKEN ARROW	OK		10/10/2013		8,261,030							194,325	194,325			
00-1102051	GAINESVILLE	FL		11/01/2013		2,538,853							17,492	17,492			
00-1102096	BALTIMORE	MD		11/12/2013		5,213,630							33,570	33,570			
00-1102157	EXTON	PA		05/07/2015		10,741,209							78,422	78,422			
00-1102176	PORTLAND	OR		07/01/2014		9,929,466							177,685	177,685			
00-1102210	COLUMBUS	OH		08/20/2015		10,976,095							72,941	72,941			
00-1102219	NASHVILLE	TN		09/29/2014		4,457,719							45,082	45,082			
00-1102234	SAN DIEGO	CA		09/17/2014		4,726,250							23,784	23,784			
00-1102237	SHERIDAN	CO		10/07/2014		8,170,553							86,505	86,505			
00-1102245	BEAVERTON	OR		10/16/2014		3,580,900							25,414	25,414			
00-1102249	JERICHO	NY		01/27/2015		10,031,433							73,856	73,856			
00-1102255	ZEELAND	MI		12/18/2014		1,702,242							52,286	52,286			
00-1102264	CHARLOTTESVILLE	VA		01/12/2015		3,074,440							50,424	50,424			
00-1102276	STRONGSVILLE	OH		12/23/2014		11,456,689							192,052	192,052			
00-1102278	DENVER	CO		01/16/2015		4,683,234							49,679	49,679			
00-1102280	BOULDER	CO		02/02/2015		7,427,895							78,696	78,696			
00-1102297	WASHINGTON	DC		01/27/2015		15,741,698							73,549	73,549			
00-1102303	HENDERSON	NV		01/29/2015		6,889,285							49,838	49,838			
00-1102304	ORLANDO	FL		02/17/2015		12,443,814							79,282	79,282			
00-1102305	SEATTLE	WA		03/10/2015		12,584,605							206,922	206,922			
00-1102309	JACKSONVILLE	FL		01/29/2015		13,169,750							97,348	97,348			
00-1102310	JACKSON HEIGHTS	NY		03/31/2015		16,471,443							173,530	173,530			
00-1102317	FRISCO	TX		04/29/2015		12,173,478							65,117	65,117			
00-1102319	BIRMINGHAM	AL		05/07/2015		10,434,411							162,474	162,474			
00-1102331	FREMONT	CA		10/01/2015		3,060,439							85,592	85,592			
00-1102333	NASHVILLE	TN		09/04/2015		11,118,071							115,735	115,735			
00-1102339	BURBANK	CA		11/12/2015		4,808,516							25,378	25,378			
00-1102354	SAN ANTONIO	TX		05/18/2015		6,648,375							68,641	68,641			
00-1102356	SAN JUAN CAPISTRANO	CA		04/16/2015		8,515,800							136,210	136,210			
00-1102365	STRONGSVILLE	OH		05/14/2015		15,088,428							153,255	153,255			
00-1102366	WILMINGTON	NC		06/18/2015		6,760,727							48,913	48,913			
00-1102368	TORRANCE	CA		10/23/2015		7,386,808							68,556	68,556			
00-1102370	CHICAGO	IL		06/10/2015		10,544,601							108,754	108,754			
00-1102371	NORTH LAS VEGAS	NV		05/20/2015		7,554,574							56,098	56,098			
00-1102380	SAN ANTONIO	TX		05/07/2015		15,100,353							87,150	87,150			
00-1102394	ANN ARBOR	MI		07/31/2015		15,978,361							161,356	161,356			
00-1102399	WEST FARGO	ND		09/11/2015		7,309,908							49,261	49,261			
00-1102405	MORRISVILLE	NC		10/01/2015		9,456,727							53,070	53,070			
00-1102412	MADISON	WI		09/29/2015		7,149,016							49,333	49,333			
00-1102420	COLUMBUS	OH		11/19/2015		6,343,145							39,203	39,203			
00-1102421	COLUMBUS	OH		11/19/2015		1,187,298							13,785	13,785			
00-1102423	MOORE	OK		11/18/2015		17,182,250							102,766	102,766			
00-1102425	DALLAS	TX		04/04/2016		11,297,939							63,124	63,124			
00-1102426	DALLAS	TX		11/25/2015		13,421,780							77,719	77,719			
00-1102427	FOLSOM	PA		10/23/2015		8,989,708							138,328	138,328			
00-1102428	COLUMBUS	OH	S	11/05/2015		12,348,184							183,816	183,816			
00-1102431	CHANDLER	AZ		09/30/2015		22,994,035							133,386	133,386			
00-1102432	JURUPA VALLEY	CA		10/08/2015		31,331,682							162,038	162,038			
00-1102434	VANCOUVER	WA		10/13/2015		15,437,046							151,885	151,885			

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102435	AURORA	CO		10/09/2015		4,346,235							41,066	41,066			
00-1102440	AMERICAN FORK	UT		10/08/2015		6,035,551							91,816	91,816			
00-1102441	SOMERVILLE	MA		12/18/2015		14,048,312							122,899	122,899			
00-1102442	SAN DIEGO	CA		10/19/2015		3,231,995							31,831	31,831			
00-1102448	BELLINGHAM	WA		10/01/2015		10,478,958							72,630	72,630			
00-1102449	SALEM	OR		03/07/2016		7,978,260							53,402	53,402			
00-1102451	MADISON	WI		12/11/2015		9,929,283							62,515	62,515			
00-1102454	GRANDVIEW HEIGHTS	OH	S	12/01/2015		14,531,215							346,772	346,772			
00-1102458	GARDEN GROVE	CA		12/08/2015		13,177,667							53,300	53,300			
00-1102476	BOULDER	CO		02/08/2016		6,033,292							86,415	86,415			
00-1102477	MILPITAS	CA		12/14/2015		18,192,893							145,021	145,021			
00-1102478	MILPITAS	CA		12/14/2015		14,885,095							118,653	118,653			
00-1102479	MURRAY	UT		12/10/2015		4,487,796							39,864	39,864			
00-1102481	CABIN JOHN	MD		02/10/2016		8,506,651							74,751	74,751			
00-1102488	MALDEN	MA		04/01/2016		33,602,059							233,351	233,351			
00-1102489	ST CHARLES	MO		08/17/2016		13,012,809							90,308	90,308			
00-1102490	LOUISVILLE	KY		03/09/2016		14,890,746							137,564	137,564			
00-1102491	MERIDIAN	ID		02/01/2016		9,850,873							92,828	92,828			
00-1102493	RANCHO CUCAMONGA	CA		02/01/2016		4,973,543							71,125	71,125			
00-1102501	ADDISON	IL		01/28/2016		5,225,000							23,529	23,529			
00-1102502	WEST CHESTER	OH		01/22/2016		8,550,000							38,103	38,103			
00-1102504	PORTLAND	OR		01/20/2016		19,460,845							124,559	124,559			
00-1102510	RALEIGH	NC		01/28/2016		13,686,067							66,612	66,612			
00-1102511	WINSTON-SALEM	NC		02/01/2016		19,428,413							180,820	180,820			
00-1102513	OCEANSIDE	CA		03/28/2016		3,380,600							22,685	22,685			
00-1102520	MCCANDLESS	PA		04/29/2016		64,184,101							359,191	359,191			
00-1102541	GARDEN GROVE	CA		03/29/2016		6,819,478							44,917	44,917			
00-1102543	ROCHESTER	MIN		04/05/2016		10,840,165							77,259	77,259			
00-1102551	BENTONVILLE	AR		04/21/2016		23,819,446							341,476	341,476			
00-1102552	BOSTON	MA		04/05/2016		27,619,197							173,564	173,564			
00-1102553	LEXINGTON	SC		09/01/2016		4,639,901							43,981	43,981			
00-1102557	ROWLAND HEIGHTS	CA		06/30/2016		22,267,016							154,945	154,945			
00-1102559	ORANGE	CA		06/30/2016		2,464,505							17,149	17,149			
00-1102560	ANAHEIM	CA		06/30/2016		5,101,957							35,502	35,502			
00-1102562	WESTMINSTER	CA		06/30/2016		13,230,499							92,065	92,065			
00-1102564	COSTA MESA	CA		06/30/2016		12,841,367							89,357	89,357			
00-1102567	LAGUNA HILLS	CA		06/30/2016		6,831,434							47,537	47,537			
00-1102570	EVERETT	WA		05/03/2016		14,918,225							138,442	138,442			
00-1102572	SEATTLE	WA		08/29/2016		11,076,329							68,605	68,605			
00-1102610	ONTARIO	CA		07/07/2016		5,900,000							9,350	9,350			
00-1102611	MIRA LOMA	CA		07/01/2016		17,800,000							56,011	56,011			
00-1102612	EDISON	NJ		08/04/2016		11,801,056							169,199	169,199			
00-1102614	ROGERS	AR		09/01/2016		18,984,491							268,141	268,141			
00-1102617	CONCORD	NH		06/23/2016		10,934,178							74,546	74,546			
00-1102619	MADISON	WI		08/10/2016		6,777,900							44,036	44,036			
00-1102630	EVERETT	WA		09/15/2016		2,609,597							64,228	64,228			
00-1102631	GASTONIA	NC		11/22/2016		6,469,225							57,344	57,344			
00-1102635	WESTPORT	CT		09/26/2016		12,778,634							88,342	88,342			
00-1102636	OVIEDO	FL		08/08/2016		11,208,275							108,653	108,653			
00-1102641	SAN ANTONIO	TX		08/08/2016		7,994,138							77,495	77,495			
00-1102643	HILLSBORO	OR		11/07/2016		9,140,843							87,459	87,459			

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102648	COLUMBUS	OH.		10/11/2016		10,145,375							57,323	57,323			
00-1102649	BEXLEY	OH.		11/23/2016		5,723,287							52,578	52,578			
00-1102653	CERRITOS	CA.		09/23/2016		5,782,465							36,953	36,953			
00-1102655	MOUNTAIN VIEW	CA.		11/14/2016		15,734,071							106,970	106,970			
00-1102656	EL SEGUNDO	CA.		12/15/2016		10,031,758							94,191	94,191			
00-1102660	WILDOMAR	CA.		05/23/2017		10,545,863							92,339	92,339			
00-1102665	GLASTONBURY	CT.		10/20/2016		16,856,449							113,954	113,954			
00-1102672	AMERICAN CANYON	CA.		10/12/2018		6,028,564							57,967	57,967			
00-1102683	CHAPEL HILL	NC.		01/30/2017		48,642,478							391,217	391,217			
00-1102689	MACON	GA.		02/06/2017		10,055,442							60,265	60,265			
00-1102692	GRANDVIEW HEIGHTS	OH.	S.	02/01/2017		30,579,972							344,333	344,333			
00-1102693	WEST CHESTER	PA.		03/06/2017		33,917,140							187,686	187,686			
00-1102700	BERKELEY	CA.		02/17/2017		10,943,640							54,994	54,994			
00-1102704	SEATTLE	WA.		04/06/2017		4,145,814							32,505	32,505			
00-1102707	SEATTLE	WA.		04/11/2017		9,530,277							49,051	49,051			
00-1102712	VALENCIA	CA.		05/15/2017		3,400,786							20,770	20,770			
00-1102719	KENT	WA.		04/13/2017		7,175,455							160,396	160,396			
00-1102720	BILLERICA	MA.		05/01/2017		2,661,351							22,733	22,733			
00-1102721	BROOKLYN	NY.		06/01/2017		11,500,969							200,895	200,895			
00-1102734	WASHINGTON	DC.		05/31/2017		46,565,784							263,065	263,065			
00-1102740	MEMPHIS	TN.		08/16/2017		12,651,529							126,698	126,698			
00-1102742	LAWRENCE	KS.		09/08/2017		22,114,998							109,458	109,458			
00-1102747	ATHENS	GA.		06/23/2017		14,643,782							65,909	65,909			
00-1102751	FORT COLLINS	CO.		08/24/2017		19,715,492							87,136	87,136			
00-1102753	ENCINITAS	CA.		06/23/2017		5,802,076							31,817	31,817			
00-1102754	SAN DIEGO	CA.		07/18/2017		8,980,219							54,484	54,484			
00-1102756	MADISON	WI.		07/10/2017		10,271,558							60,216	60,216			
00-1102757	BALTIMORE	MD.		08/08/2017		10,019,668							87,395	87,395			
00-1102761	RICHMOND	VA.		07/19/2017		11,878,221							73,057	73,057			
00-1102762	ODESSA	FL.		07/14/2017		11,365,531							85,029	85,029			
00-1102764	MYRTLE BEACH	SC.		07/07/2017		14,757,748							88,077	88,077			
00-1102766	PLACENTIA	CA.		07/27/2017		3,561,570							19,529	19,529			
00-1102767	KALAMAZOO	MI.		07/20/2017		5,845,732							89,146	89,146			
00-1102768	PLACENTIA	CA.		07/27/2017		6,467,061							35,460	35,460			
00-1102772	NORTHBROOK	IL.		08/10/2017		20,139,980							261,204	261,204			
00-1102773	IRMO	SC.		07/26/2017		9,164,545							79,111	79,111			
00-1102774	VERNON	CA.		06/29/2017		13,815,331							87,882	87,882			
00-1102779	FAIRFAX	VA.		08/25/2017		7,330,432							79,542	79,542			
00-1102786	MARYSVILLE	WA.		01/10/2018		19,924,630							239,732	239,732			
00-1102789	EAST RUTHERFORD	NJ.		09/18/2017		11,123,393							195,559	195,559			
00-1102794	TULSA	OK.		10/30/2017		9,773,645							123,697	123,697			
00-1102796	OVERLAND PARK	KS.		11/07/2017		23,203,196							263,787	263,787			
00-1102797	REDMOND	WA.		09/08/2017		8,099,035							171,104	171,104			
00-1102798	WALTHAM	MA.		11/29/2017		14,422,684							76,477	76,477			
00-1102799	EUGENE	OR.		10/26/2017		4,288,605							25,714	25,714			
00-1102800	FORT MILL	SC.		09/22/2017		7,746,059							68,100	68,100			
00-1102806	PHILADELPHIA	PA.		11/14/2017		14,733,081							69,745	69,745			
00-1102808	WILLIAMSVILLE	NY.		12/01/2017		7,615,150							61,807	61,807			
00-1102809	CHICAGO	IL.		11/01/2017		37,678,632							204,447	204,447			
00-1102814	BEDFORD	NH.		03/15/2018		14,472,987							103,905	103,905			
00-1102823	PORTSMOUTH	NH.		12/22/2017		10,426,969							53,512	53,512			

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102825	NAPLES	FL		12/05/2017		8,726,541							73,010	73,010			
00-1102827	BURIEN	WA		12/18/2017		8,978,378							113,866	113,866			
00-1102828	MODESTO	CA		02/01/2018		3,512,577							28,558	28,558			
00-1102829	MODESTO	CA		02/01/2018		3,073,505							24,988	24,988			
00-1102830	SAN DIEGO	CA		02/23/2018		6,883,760							42,086	42,086			
00-1102837	KENT	WA		03/06/2018		39,418,376							229,413	229,413			
00-1102839	JACKSONVILLE	FL		01/09/2018		28,583,589							171,070	171,070			
00-1102840	TONAWANDA	NY		02/07/2018		5,445,670							32,696	32,696			
00-1102841	RALEIGH	NC		01/31/2018		11,593,171							58,816	58,816			
00-1102843	MILWAUKEE	WI		10/12/2018		6,000,000							24,450	24,450			
00-1102848	JERICHO	NY		07/17/2018		22,057,954							108,726	108,726			
00-1102852	BALA CYNWYD	PA		04/06/2018		12,529,161							151,082	151,082			
00-1102855	SAN DIEGO	CA		03/09/2018		3,396,433							36,056	36,056			
00-1102856	CAMBRIDGE	MA		05/23/2018		11,236,834							60,054	60,054			
00-1102857	NEW YORK	NY		04/12/2018		35,762,282							170,723	170,723			
00-1102858	INDIANAPOLIS	IN		04/25/2018		15,260,808							77,337	77,337			
00-1102863	ONTARIO	CA		10/12/2018		3,944,331							21,958	21,958			
00-1102866	NORWALK	CA		05/10/2018		13,308,264							105,721	105,721			
00-1102867	SEATTLE	WA		04/11/2018		7,925,652							44,376	44,376			
00-1102871	SALEM	OR		07/16/2018		8,703,401							45,143	45,143			
00-1102872	CHICAGO	IL		04/13/2018		8,477,925							95,543	95,543			
00-1102874	HOLLAND	MI		05/15/2018		6,856,698							133,865	133,865			
00-1102875	BURLINGTON	KY		06/11/2018		11,285,459							130,346	130,346			
00-1102876	GOLETA	CA		05/17/2018		17,648,844							209,130	209,130			
00-1102877	SHORT HILLS	NJ		06/13/2018		3,500,000							9,696	9,696			
00-1102879	MARLTON	NJ		06/26/2018		18,029,024							137,380	137,380			
00-1102880	NORTH HOLLYWOOD	CA		06/22/2018		7,228,190							38,030	38,030			
00-1102882	HILL AIR FORCE BASE	UT		07/06/2018		13,527,803							97,255	97,255			
00-1102883	DALLAS	TX		05/29/2018		6,434,960							51,176	51,176			
00-1102887	COLORADO SPRINGS	CO		06/29/2018		25,338,153							143,616	143,616			
00-1102888	WARMINGSTER	PA		06/25/2018		12,686,446							147,467	147,467			
00-1102891	CHICAGO	IL		06/29/2018		12,000,000							31,435	31,435			
00-1102892	SALT LAKE CITY	UT		06/26/2018		31,854,873							200,693	200,693			
00-1102893	INDIANAPOLIS	IN		08/14/2018		6,344,913							43,663	43,663			
00-1102894	MOORESVILLE	NC		07/06/2018		12,098,936							92,764	92,764			
00-1102901	MECHANICSBURG	PA		12/17/2018		19,010,349							93,006	93,006			
00-1102902	BURLINGTON	MA		08/06/2018		26,926,591							203,812	203,812			
00-1102905	RICHMOND	VA		07/27/2018		9,946,357							41,666	41,666			
00-1102908	SUIVANE	GA		10/02/2018		24,700,848							112,549	112,549			
00-1102909	MARLTON	NJ		09/06/2018		7,180,763							55,068	55,068			
00-1102911	TAMPA	FL		09/05/2018		23,169,885							123,570	123,570			
00-1102913	STOUGHTON	MA		09/20/2018		11,665,734							72,361	72,361			
00-1102914	PATCHOGUE	NY		10/12/2018		13,510,994							102,169	102,169			
00-1102918	DENVER	CO		08/31/2018		15,459,049							102,051	102,051			
00-1102919	CULVER CITY	CA		09/21/2018		6,261,384							33,052	33,052			
00-1102926	CERRITOS	CA		02/01/2019		7,552,432							39,832	39,832			
00-1102927	SANTA ANA	CA		02/01/2019		9,323,991							49,175	49,175			
00-1102928	LAKE FOREST	CA		03/18/2019		5,612,213							29,373	29,373			
00-1102930	REDONDO BEACH	CA		06/12/2019		6,580,758							33,901	33,901			
00-1102931	BUENA PARK	CA		10/23/2018		16,692,391							89,722	89,722			
00-1102933	DOYLESTOWN	PA		12/19/2018		3,790,710							40,333	40,333			

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102934	MONTGOMERYVILLE	PA		12/19/2018		3,376,781							35,929	35,929			
00-1102936	SENECA	SC		12/21/2018		6,678,332							45,272	45,272			
00-1102942	NEW YORK	NY		12/12/2018		17,722,899							91,498	91,498			
00-1102945	COCONUT CREEK	FL		02/28/2019		14,019,452							72,892	72,892			
00-1102950	RICHMOND	VA		01/17/2019		9,985,582							70,891	70,891			
00-1102953	ORLANDO	FL		03/18/2019		22,064,613							158,803	158,803			
00-1102956	WALL TOWNSHIP	NJ		02/28/2019		15,696,448							115,347	115,347			
00-1102957	ROCK HILL	SC		02/26/2019		8,696,743							36,049	36,049			
00-1102963	MIDLAND	TX		07/31/2019		26,502,960							287,137	287,137			
00-1102965	COLORADO SPRINGS	CO		02/28/2019		29,904,768							155,717	155,717			
00-1102969	AMERICAN FORK	UT		02/26/2019		17,741,570							130,527	130,527			
00-1102971	ATLANTA	GA		04/12/2019		20,094,309							147,273	147,273			
00-1102972	TAYLORTOWN	NC		04/11/2019		8,976,896							63,972	63,972			
00-1102979	WINTER PARK	FL		05/15/2019		17,167,937							86,003	86,003			
00-1102980	LAKE WYLIE	SC		06/14/2019		23,418,662							108,501	108,501			
00-1102984	LAGUNA HILLS	CA		05/22/2019		13,883,863							60,280	60,280			
00-1102986	PINEY FLATS	TN		05/29/2019		18,387,394							95,798	95,798			
00-1102987	LONG BEACH	CA		04/19/2019		14,303,120							107,417	107,417			
00-1102990	BOSTON	MA		06/06/2019		4,088,621							72,559	72,559			
00-1102993	DELTONA	FL		08/16/2019		5,825,260							42,193	42,193			
00-1102994	TAMPA	FL		06/07/2019		19,605,404							132,403	132,403			
00-1103001	VANCOUVER	WA		06/13/2019		1,804,310							16,070	16,070			
00-1103004	TAYLORTOWN	NC		08/06/2019		3,593,467							26,001	26,001			
00-1103006	FREDERICK	MD		11/12/2019		26,421,653							188,974	188,974			
00-1103007	LOVELAND	OH		07/31/2019		10,338,232							54,520	54,520			
00-1103010	LAKE FOREST	CA		06/17/2019		4,778,779							25,791	25,791			
00-1103012	RANDOLPH	MA		07/01/2019		4,973,661							26,286	26,286			
00-1103017	LOS ANGELES	CA		08/02/2019		19,909,983							92,608	92,608			
00-1103024	WOOD DALE	IL		08/29/2019		7,788,151							42,874	42,874			
00-1103025	SARATOGA SPRINGS	UT		07/17/2019		13,964,468							101,859	101,859			
00-1103026	WAYNE	PA		07/01/2019		23,315,961							133,920	133,920			
00-1103029	CHARLOTTE	NC		01/27/2020		19,856,171							108,762	108,762			
00-1103039	SURPRISE	AZ		08/27/2019		10,524,596							99,566	99,566			
00-1103041	PAGE	FL		09/12/2019		13,661,553							76,076	76,076			
00-1103042	BOULDER	CO		08/29/2019		31,839,950							164,719	164,719			
00-1103043	CHATTANOOGA	TN		09/18/2019		3,681,047							39,375	39,375			
00-1103044	SANDY	OR		10/15/2019		10,348,077							57,257	57,257			
00-1103047	CORAL GABLES	FL		09/09/2019		8,875,960							96,438	96,438			
00-1103051	WARRENVILLE	IL		11/14/2019		7,852,464							191,665	191,665			
00-1103052	SALT LAKE CITY	UT		12/13/2019		5,097,728							27,974	27,974			
00-1103057	SCOTTSDALE	AZ	S	12/13/2019		50,238,740							467,339	467,339			
00-1103058	KIRKLAND	WA		12/19/2019		6,312,651							108,852	108,852			
00-1103062	SOUTH BRUNSWICK	NJ		12/04/2019		17,029,317							90,537	90,537			
00-1103063	HAYWARD	CA		11/18/2019		5,878,857							31,393	31,393			
00-1103064	KENT	WA		11/18/2019		3,919,238							20,929	20,929			
00-1103067	INDIANAPOLIS	IN		02/06/2020		16,780,282							7,271,814	7,271,814			
00-1103071	MOUNT PLEASANT	SC		12/12/2019		13,952,680							70,089	70,089			
00-1103073	NEW YORK	NY		01/10/2020		23,000,000							112,584	112,584			
00-1103074	ST PAUL	MIN		11/08/2019		6,622,509							51,702	51,702			
00-1103075	CLAYTON	NC		11/20/2019		24,462,075							136,743	136,743			
00-1103077	PHILADELPHIA	PA		11/02/2020		9,811,333							49,111	49,111			

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	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	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1103078	PHILADELPHIA	PA		11/18/2019		3,130,534							77,193	77,193			
00-1103079	SEATTLE	WA		01/28/2020		17,206,267							61,880	61,880			
00-1103083	ZEELAND	MI		10/30/2019		854,976							4,042	4,042			
00-1103085	TAMPA	FL		10/17/2019		29,494,165							174,486	174,486			
00-1103086	TALLMADGE TOWNSHIP	MI		12/06/2019		10,851,047							59,997	59,997			
00-1103095	CERRITOS	CA		01/29/2020		6,406,828							57,040	57,040			
00-1103100	NEWPORT NEWS	VA		11/21/2019		13,433,874							74,633	74,633			
00-1103108	PHILADELPHIA	PA		02/14/2020		13,480,567							75,058	75,058			
00-1103110	CHERRY HILL	NJ		10/05/2020		9,584,539							50,987	50,987			
00-1103112	NEW YORK	NY		01/30/2020		23,584,533							133,942	133,942			
00-1103125	CHARLOTTE	NC		03/04/2020		18,723,564							126,742	126,742			
00-1103128	CARY	NC		03/11/2020		6,175,342							36,127	36,127			
00-1103133	WEST CHESTER	PA		03/18/2020		4,766,194							24,152	24,152			
00-1103138	OGDEN	UT		04/29/2020		6,694,909							57,421	57,421			
00-1103139	HUNTINGTON	NY		05/01/2020		7,568,500							44,341	44,341			
00-1103147	POOLER	GA		11/24/2020		11,106,030							117,494	117,494			
00-1103153	PORT ST LUCIE	FL		06/18/2020		1,912,502							20,580	20,580			
00-1103159	WESLEY CHAPEL	FL		04/23/2020		49,081,609							298,478	298,478			
00-1103160	WEST SACRAMENTO	CA		05/27/2020		9,024,322							50,679	50,679			
00-1103167	PHILADELPHIA	PA		11/30/2022		18,000,000							58,728	58,728			
00-1103168	SCOTTSDALE	AZ		06/15/2020		20,757,236							109,960	109,960			
00-1103174	ALPHARETTA	GA		06/30/2020		12,301,412							127,104	127,104			
00-1103180	MELVILLE	NY		09/01/2020		12,805,301							82,164	82,164			
00-1103183	JURUPA VALLEY	CA		08/31/2020		5,720,981							32,767	32,767			
00-1103187	LOUISVILLE	KY		11/23/2020		15,890,151							165,954	165,954			
00-1103192	ROCKVILLE	MD		08/26/2021		7,891,864							43,640	43,640			
00-1103199	HUNTSVILLE	AL		11/23/2020		15,133,252							114,044	114,044			
00-1103200	MOUNT PLEASANT	SC		12/15/2020		29,000,000							156,138	156,138			
00-1103201	SHOREWOOD HILLS	WI		12/09/2020		21,847,938							126,739	126,739			
00-1103206	WEST COLUMBIA	SC		12/10/2020		9,863,545							87,572	87,572			
00-1103220	CHAPEL HILL	NC		12/15/2020		8,508,514							76,215	76,215			
00-1103226	GREENFIELD	WI		02/18/2021		5,720,458							41,934	41,934			
00-1103227	SCOTTSDALE	AZ		03/01/2021		8,000,000							45,411	45,411			
00-1103231	FAIRFIELD	NJ		02/12/2021		9,610,214							57,951	57,951			
00-1103236	WESTWOOD	NJ		03/08/2021		3,921,210							28,172	28,172			
00-1103243	GROVEPORT	OH		04/22/2021		4,543,856							24,720	24,720			
00-1103244	ROCKVILLE	MD		05/19/2021		3,125,169							30,586	30,586			
00-1103246	SANTEE	CA		05/07/2021		27,500,000							134,343	134,343			
00-1103247	CHINO	CA		05/04/2021		6,100,000							30,527	30,527			
00-1103249	RANCHO CUCAMONGA	CA		05/04/2021		3,000,000							15,378	15,378			
00-1103260	HUNTINGTON BEACH	CA		05/18/2021		10,877,211							64,475	64,475			
00-1103265	CAPE CORAL	FL		08/12/2021		7,010,383							49,911	49,911			
00-1103275	BRISTOL	TN		06/24/2021		8,745,542							46,924	46,924			
00-1103278	JEFFERSONVILLE	IN		08/26/2021		2,865,489							28,049	28,049			
00-1103282	LEHI	UT		06/03/2021		5,289,792							38,671	38,671			
00-1103300	FAIRHOPE	AL		07/09/2021		17,000,000							28,775	28,775			
00-1103301	MESA	AZ		08/05/2021		7,688,424							65,028	65,028			
00-1103302	AUSTIN	TX		07/21/2021		9,714,174							55,611	55,611			
00-1103304	DRAPER	UT		09/03/2021		8,783,493							48,155	48,155			
00-1103306	DELANCO	NJ		09/01/2021		12,166,550							69,137	69,137			
00-1103313	NASHVILLE	TN		09/01/2021		22,413,287							122,056	122,056			

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	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	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1103335	CINCINNATI	OH		11/23/2021		7,543,748							40,478	40,478			
00-1103336	CINCINNATI	OH		11/23/2021		5,976,216							32,067	32,067			
00-1103337	CINCINNATI	OH		11/23/2021		14,695,613							78,853	78,853			
00-1103339	DES MOINES	IA		08/31/2021		9,746,603							52,741	52,741			
00-1103340	GARDEN CITY	NY		11/19/2021		13,618,102							98,744	98,744			
00-1103341	GARDEN CITY	NY		11/19/2021		10,695,864							78,550	78,550			
00-1103342	ORLANDO	FL		09/09/2021		14,916,795							151,609	151,609			
00-1103346	GRAND RAPIDS	MI		10/06/2021		7,327,345							41,499	41,499			
00-1103353	BOISE	ID		10/28/2021		10,422,832							77,992	77,992			
00-1103361	MEMPHIS	TN		11/04/2021		20,000,000							110,618	110,618			
00-1103374	WASHINGTON	DC		12/17/2021		11,770,246							64,719	64,719			
00-1103377	LINCOLN	NE		11/30/2021		12,534,096							68,776	68,776			
00-1103378	OWATONNA	MN		11/02/2021		6,324,123							45,506	45,506			
00-1103387	ADAIRSVILLE	GA		02/09/2022		12,669,562							114,038	114,038			
00-1103397	OXFORD	MS		09/28/2022		8,412,952							38,686	38,686			
00-1103399	ATLANTA	GA		03/15/2022		36,307,304							190,504	190,504			
00-1103413	BENSENVILLE	IL		04/26/2022		17,785,442							94,591	94,591			
00-1103423	VANCOUVER	WA		04/28/2022		7,680,836							52,612	52,612			
00-1103430	VANCOUVER	WA		04/28/2022		3,841,238							25,967	25,967			
00-1103434	EVERETT	WA		04/28/2022		19,310,327							97,147	97,147			
00-1103435	NAPA	CA		09/01/2022		5,475,332							25,381	25,381			
00-1103436	WOODLAND	CA		08/01/2022		14,904,995							73,247	73,247			
00-1103449	CONCORD	NC		06/22/2022		16,882,060							73,310	73,310			
00-1103455	DRAPER	UT		10/21/2022		22,958,956							126,952	126,952			
00-1103463	MODESTO	CA		07/01/2022		13,910,096							56,083	56,083			
00-1103475	CHULA VISTA	CA		08/01/2022		16,168,331							63,614	63,614			
00-1103478	SAN FRANCISCO	CA		09/01/2022		8,468,025							33,143	33,143			
00-1103479	SAN RAMON	CA		09/01/2022		7,969,906							31,193	31,193			
00-1103482	PINOLE	CA		08/01/2022		12,188,434							47,955	47,955			
00-1103483	ESCONDIDO	CA		08/01/2022		13,929,639							54,806	54,806			
00-1103487	HOUSTON	TX		08/25/2022		5,777,208							23,582	23,582			
00-1103512	RIO RANCHO	NM		02/28/2023									35,729	35,729			
00-1103516	CLINTON	UT		12/20/2022		8,500,000							27,500	27,500			
00-1103519	CLOSTER	NJ		01/31/2023									32,080	32,080			
00-1103543	SPANISH FORK	UT		06/02/2023									50,559	50,559			
0299999. Mortgages with partial repayments						4,247,809,158							38,793,015	38,793,015			
00-1103546	SELBYVILLE	DE		06/22/2023	08/30/2023								10,000,000	10,000,000			
00-1103549	HOUSTON	TX		06/06/2023	09/20/2023								15,000,000	15,000,000			
00-1103554	ESTERO	FL		06/21/2023	08/30/2023								15,000,000	15,000,000			
00-1103557	WINTERVILLE	NC		05/24/2023	08/30/2023								10,000,000	10,000,000			
00-1103572	CAMBRIDGE	MA		08/11/2023	08/30/2023								25,000,000	25,000,000			
0399999. Mortgages disposed													75,000,000	75,000,000			
0599999 - Totals						4,309,813,080							174,713,201	174,713,201		(209,874)	(209,874)

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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, NAIC Designation Modifier and SVO Administrative Symbol	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
	Ares Capital Europe V	Wilmington	DE.....	Ares Management		06/09/2021	2.....		(6, 135)		7,764,484	1.050
	Ares Private Credit Solutions II (Sub Debt)	Wilmington	DE.....	Ares Management		11/16/2021	2.....	166,287			1,724,600	0.130
	GSO Capital Opportunities Fund III LP	Wilmington	DE.....	Blackstone		06/03/2016	2.....	30,276			2,930,853	0.150
	HPS Specialty Loan Fund V, L.P.	New York	NY.....	HPS Investment Partners		01/25/2021	2.....	1,861,286			6,562,390	0.570
	HPS Specialty Loan Fund V-L, L.P.	New York	NY.....	HPS Investment Partners		01/25/2021	2.....	521,304			2,716,698	0.500
	TCW Rescue Financing Fund LP	Los Angeles	CA.....	TCW Group		10/13/2021	3.....	767,284			3,147,457	2.400
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE.....	Vista Equity Partners		05/10/2017	2.....	19,656			1,020,676	0.390
1799999.	Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								3,359,958		25,867,158	XXX
	Advent International GPE X, L.P.	Grand Cayman	..CYM.....	Advent International		09/26/2022	3.....	742,500			7,700,000	0.130
	AlpInvest Co-Investment Fund (Onshore) VIII, L.P.	Wilmington	DE.....	AlpInvest Partners		10/11/2021	3.....	930,945			1,352,728	0.220
	Altaris Health Partners V, L.P.	New York	NY.....	Altaris Capital Partners		04/22/2021	3.....	308,004			952,635	0.110
	Amersand 2020, L.P.	Boston	MA.....	Amersand Capital Partners		11/12/2020	3.....	65,791			106,852	0.170
	Amersand 2022, L.P.	Boston	MA.....	Amersand Capital Partners		07/12/2023	3.....	222,292			10,777,708	0.890
	Berkshire Digital Infrastructure Fund, L.P.	Boston	MA.....	Berkshire Partners		05/12/2023	3.....	1,781,624			5,684,126	3.720
	BIF IV Renewable Sidecar-B, LP	Toronto	CAN.....	Brookfield Asset Management		03/20/2020	3.....	326,411			1,307,603	0.670
	Blackstone Capital Partners Asia II L.P.	Cayman Islands	..CYM.....	Blackstone		11/21/2022	3.....	496,000			2,624,844	0.050
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.	New York	NY.....	Blackstone		04/13/2020	3.....	608,881			2,100,263	0.930
	Blackstone Infrastructure Partners, L.P.	New York	NY.....	Blackstone		03/14/2019	3.....	7,329,758			5,170,242	0.200
	Blue Owl GP Finance Investors (US) LP	Dover	DE.....	Blue Owl		07/29/2022	2.....	6,818,629			11,040,998	2.700
	Brookfield Infrastructure Fund IV	Toronto	CAN.....	Brookfield Asset Management		11/05/2019	3.....	176,944			730,917	0.040
	Clearlake Capital Partners V, L.P.	Santa Monica	CA.....	Clearlake Capital		12/05/2017	3.....	18,134			415,381	0.060
	Clearlake Capital Partners VI, L.P.	Santa Monica	CA.....	Clearlake Capital		05/22/2020	3.....	47,702			96,366	0.040
	Clearlake Capital Partners VII, L.P.	Dover	DE.....	Clearlake Capital		04/26/2022	3.....	809,551			5,288,558	0.090
	EETF Sidecar I, L.P.	New York	NY.....	EnCap Investments		04/21/2021	3.....	52,206			647,133	2.600
	EnCap Energy Transition Co-Investment Fund I-A, L.P.	New York	NY.....	EnCap Investments		04/21/2021	3.....	89,322			673,787	4.470
	EnCap Energy Transition Fund I-A, L.P.	Houston	TX.....	EnCap Investments		04/21/2021	3.....	235,526			1,755,095	0.550
	EQT Infrastructure V	Stockholm	..SWE.....	EQT Group		08/13/2021	3.....	574,327			2,716,020	0.150
	Fundamental Partners IV LP	Wilmington	DE.....	Fundamental Advisors		12/11/2020	3.....	1,360,000			1,164,500	1.190
	Global Infrastructure Partners IV, L.P.	New York	NY.....	Global Infrastructure Partners		10/23/2019	3.....	808,945			2,293,291	0.050
	GTCR Fund XIII	New York	NY.....	GTCR		09/07/2021	3.....	20,250			1,201,112	0.030
	GTCR Strategic Growth Fund I, LP	Chicago	IL.....	GTCR		09/29/2022	3.....	429,100			2,573,200	0.160
	H.I.G. Europe Middle Market LBO Fund, L.P.	Grand Cayman	..CYM.....	HIG Capital		06/18/2021	3.....	51,470			2,484,471	0.190
	HPS Strategic Investment Partners V, L.P.	New York	NY.....	HPS Investment Partners		08/04/2022	2.....	617,237			14,655,317	0.690
	ICG Europe Mid-Market Fund	Grand Duchy	..LUX.....	Intermediate Capital		04/09/2020	2.....	758,930			2,028,933	0.600
	L Catterton IX Offshore, L.P.	Greenwich	CT.....	L Catterton		05/22/2020	3.....	10,830			178,164	0.020
	NB Specialty Finance Fund III, LP	Wilmington	DE.....	Neuberger Berman		06/02/2023	3.....	4,500,000			20,000,000	2.000
	Northleaf Infrastructure Capital Partners (US) III LP	Toronto	CAN.....	Northleaf Capital Partners		07/28/2021	3.....	587,755			3,559,934	0.710
	Palms Co-Investment Partners, L.P.	Dover	DE.....	Clearlake Capital		06/03/2022	3.....	218			95,020	0.160
	Peppertree Capital Fund IX, LP	Chagrin Falls	OH.....	Peppertree Capital Management		03/24/2022	3.....	3,150,000			6,850,000	1.700
	Peppertree Capital Fund VIII, L.P.	Chagrin Falls	OH.....	Peppertree Capital Management		01/27/2020	3.....	90,000			441,000	0.910
	PPC III LP	Dover	DE.....	Pritzker Private Capital		09/21/2021	3.....	15,374			1,345,808	0.140
	Public Pension Capital, LLC	New York	NY.....	PPC Enterprises		05/10/2022	3.....	16,657			4,345,192	0.400
	RiverGlade Capital II, L.P.	Chicago	IL.....	RiverGlade Capital		09/27/2023	3.....	775,610			6,724,390	1.660
	TPG Asia VIII (A), L.P.	Fort Worth	TX.....	TPG Capital		09/01/2023	3.....	200,403			7,299,597	0.220
	TPG Healthcare Partners II, L.P.	Fort Worth	TX.....	TPG Capital		08/17/2023	3.....	191,415			1,908,585	0.100
	TPG Healthcare Partners, L.P. & Affiliated Partnerships	Fort Worth	TX.....	TPG Capital		10/01/2019	3.....	46,308			134,023	0.040
	TPG Partners IX, L.P.	Fort Worth	TX.....	TPG Capital		09/27/2023	3.....	265,317			8,134,683	0.090
	TPG Partners VIII, L.P. & Affiliated Partnerships	Fort Worth	TX.....	TPG Capital		10/01/2019	3.....	1,608			81,563	0.010

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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, NAIC Designation Modifier and SVO Administrative Symbol	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
	Veritas Capital Fund VII	New York	NV	Veritas Capital		04/15/2020	3		34,108		251,202	0.080
	Veritas Capital Fund VIII, L.P.	Wilmington	DE	Veritas Capital		07/01/2022	3		92,891		5,022,861	0.080
	Veritas Capital Vantage Fund, L.P.	Wilmington	DE	Veritas Capital		07/01/2021	3		156,816		2,051,843	0.190
	Vista Equity Partners Fund VII, L.P.	Austin	TX	Vista Equity Partners		01/24/2019	3		33,088		721,481	0.020
	Vista Equity Partners Fund VIII, L.P.	Austin	TX	Vista Equity Partners		03/28/2023	3		(57,184)		4,381,599	0.040
	Warren Equity Partners IV, L.P.	Dover	DE	Warren Equity Partners		01/24/2023	3		1,474,712		6,064,128	0.680
	Whitehorse Liquidity Partners III LP	Wilmington	DE	Whitehorse Liquidity Partners		10/30/2019	3		25,434		792,489	0.310
	Whitehorse Liquidity Partners IV LP	Wilmington	DE	Whitehorse Liquidity Partners		11/25/2020	3		203,368		1,773,964	0.170
	Whitehorse Liquidity Partners V LP	Wilmington	DE	Whitehorse Liquidity Partners		02/25/2022	3		324,628		4,976,579	0.170
	ZMC III, L.P.	New York	NV	ZMC		01/03/2020	3		36,388		153,789	0.220
1999999. Joint Venture Interests - Common Stock - Unaffiliated									1,655,037	36,201,186	174,829,974	XXX
	Almanac Realty Securities VIII, L.P.	Dover	DE	Almanac Realty Investors		12/21/2018			420,852		6,143,537	0.850
	Ares US Real Estate Opportunity Fund III, L.P.	Wilmington	DE	Ares Management		04/15/2021			164,968		1,383,437	0.240
	Bell Institutional Fund VII, LLC	Dover	DE	Bell Partners		10/30/2019			81,534		492,865	0.840
	Bell Value-Add Fund VIII, L.P.	Dover	DE	Bell Partners		11/28/2022			535,477		9,402,156	1.000
	Blue Owl Real Estate Fund V LP	Dover	DE	Blue Owl		11/16/2020			935,000			0.500
	Blue Owl Real Estate Fund VI	Dover	DE	Blue Owl		12/21/2022			1,468,413		22,032,833	2.500
	Blue Owl Real Estate Net Lease Property Fund I	Dover	DE	Blue Owl		04/06/2021			356,199			0.500
	BroadVail Fund III Sidecar I, L.P.	Dover	DE	Broadvail Capital Partners		05/24/2022			325,080		587,194	2.530
	BroadVail Growth Equity Fund III, L.P.	Dover	DE	Broadvail Capital Partners		05/23/2022			498,467		2,454,749	2.550
	CSF III, LP	Dover	DE	CORE Spaces		06/16/2022			199,048		4,405,480	1.690
	Dermody Properties Industrial Fund III, LP	Dover	DE	Dermody Properties		06/10/2021			422,506		2,310,742	1.400
	DivcolWest Fund V	Dover	DE	Divco West Real Estate		06/23/2017			563,539		355,185	0.320
	DivcolWest Fund VI-A, LP	Dover	DE	Divco West Real Estate		11/06/2020			155,499		2,251,891	0.220
	Embrey Build-to-Rent Fund I, LP	Dover	DE	Embrey		02/18/2022			393,018		5,127,007	4.920
	FrontRange Co-GP Property Fund, LP	Dover	DE	FrontRange Capital Advisors		04/30/2021			216,504		2,454,513	1.610
	GEM Realty Fund VI, L.P.	Wilmington	DE	GEM Realty Capital		04/15/2016			300,000		3,119,297	1.180
	Harrison Street Real Estate Partners VII, L.P.	Dover	DE	Harrison Street Real Estate Capital		03/12/2019			115,385		1,020,527	0.770
	HSREP VIII Co-Investment, L.P.	Dover	DE	Harrison Street Real Estate Capital		08/11/2021			48,306		1,425,478	1.930
	Madison Realty Capital Debt Fund IV LP	Dover	DE	Madison Realty Capital		04/22/2019			616,197		1,514,645	0.880
	Madison Realty Capital Debt Fund V LP	Dover	DE	Madison Realty Capital		03/27/2020			1,167,978		4,769,013	0.870
	Madison Realty Capital Debt Fund VI LP	Dover	DE	Madison Realty Capital		08/26/2022			1,410,481		10,193,283	0.670
	PCCP Credit X, LP	Dover	DE	PCCP		08/17/2021			1,909,212		10,389,135	1.530
	PCCP Equity IX, LP	Dover	DE	PCCP		03/31/2017			1,300,000		7,218,791	1.440
	Related Real Estate Fund III, LP	Dover	DE	Related Companies		08/27/2020			236,448		2,537,346	0.260
	US Government Building Fund, LLC	San Antonio	TX	Affinius Capital		03/01/2019			298,945			0.760
	US Regional Logistics Program II, L.P.	Dover	DE	Affinius Capital		01/12/2018			550,000		4,854,517	10.000
	US Regional Logistics Program III, L.P.	Dover	DE	Affinius Capital		01/27/2021			9,587,500		15,388,379	16.250
	Walton Street Real Estate Fund VIII, L.P.	Wilmington	DE	Walton Street Capital		05/18/2016			31,032		6,324,952	1.140
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Waterton		11/03/2017			16,577		50,153	0.540
	Waterton Residential Property Venture XIV, L.P	Dover	DE	Waterton		12/10/2020			450,471		1,044,927	0.430
2199999. Joint Venture Interests - Real Estate - Unaffiliated									24,774,636		129,252,032	XXX
	NW REI (NLAIC), LLC	Columbus	OH	Nationwide Life and Annuity Insurance Company		02/29/2016			7,115,388			100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									7,115,388			XXX
	Smart Collateralized Loan 5500003459	ESSEX JCT	VT	Nationwide Life and Annuity Insurance Company		12/14/2018			20,248			
2999999. Collateral Loans - Unaffiliated									20,248			XXX

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		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
6099999. Total - Unaffiliated								1,655,037	64,356,028		329,949,164	XXX
6199999. Total - Affiliated									7,115,388			XXX
6299999 - Totals								1,655,037	71,471,416		329,949,164	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter																			
1	2	Location		5	6	7	8	Change 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 Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
.....	GSO Capital Opportunities Fund III LP	Wilmington	DE.....	Distribution	06/03/2016	09/18/2023	7,933 .....	.....	.....	.....	.....	.....	.....	7,933	7,933 .....	.....	.....	.....	.....
.....	Guggenheim Private Debt Fund 2.0-1, LLC	Wilmington	DE.....	Distribution	06/03/2016	09/21/2023	284,767 .....	.....	.....	.....	.....	.....	.....	284,767	284,767 .....	.....	.....	.....	.....
.....	ICG SDP Fund 3B	Grand Duchy	LUX.....	Distribution	03/22/2018	09/29/2023	158,348 .....	.....	.....	.....	.....	.....	.....	158,348	158,348 .....	.....	.....	.....	.....
.....	Newstone Capital Partners III, L.P.	Wilmington	DE.....	Distribution	09/20/2016	07/10/2023	25,715 .....	.....	.....	.....	.....	.....	.....	25,715	25,715 .....	.....	.....	.....	.....
.....	Newstone Capital Partners IV, L.P.	Dallas	TX.....	Distribution	06/02/2019	07/10/2023	3,589 .....	.....	.....	.....	.....	.....	.....	3,589	3,589 .....	.....	.....	.....	.....
.....	TCW Direct Lending VII LLC	Los Angeles	CA.....	Distribution	05/14/2018	09/11/2023	412,267 .....	.....	.....	.....	.....	.....	.....	412,267	412,267 .....	.....	.....	.....	.....
.....	Vista Credit Opportunities Fund II, L.P. ...	Wilmington	DE.....	Distribution	05/10/2017	08/23/2023	45,156 .....	.....	.....	.....	.....	.....	.....	45,156	45,156 .....	.....	.....	.....	.....
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							937,775	.....	.....	.....	.....	.....	.....	937,775	937,775	.....	.....	.....	.....
.....	Blackstone Capital Partners Asia II L.P. ...	Cayman Islands	CYM.....	Distribution	11/21/2022	07/06/2023	13 .....	.....	.....	.....	.....	.....	.....	13	13 .....	.....	.....	.....	.....
.....	Blue Owl GP Stakes V US Investors LP	New York	NY.....	Distribution	10/28/2022	09/30/2023	482,327 .....	.....	.....	.....	.....	.....	.....	482,327	482,327 .....	.....	.....	.....	.....
.....	Brookfield Infrastructure Fund IV	Toronto	CAN.....	Distribution	11/05/2019	09/19/2023	21,339 .....	.....	.....	.....	.....	.....	.....	21,339	21,339 .....	.....	.....	.....	.....
.....	Clearlake Capital Partners V, L.P.	Santa Monica	CA.....	Distribution	12/05/2017	09/25/2023	30,207 .....	.....	.....	.....	.....	.....	.....	30,207	30,207 .....	.....	.....	.....	.....
.....	Clearlake Capital Partners VI, L.P.	Santa Monica	CA.....	Distribution	05/22/2020	08/16/2023	74,267 .....	.....	.....	.....	.....	.....	.....	74,267	74,267 .....	.....	.....	.....	.....
.....	Clearlake Capital Partners VII, L.P.	Dover	DE.....	Distribution	04/26/2022	07/31/2023	19,789 .....	.....	.....	.....	.....	.....	.....	19,789	19,789 .....	.....	.....	.....	.....
.....	EQT Infrastructure V	Stockholm	SWE.....	Distribution	08/13/2021	08/29/2023	228,934 .....	.....	.....	.....	.....	.....	.....	228,934	228,934 .....	.....	.....	.....	.....
.....	ICG Europe Mid-Market Fund	Grand Duchy	LUX.....	Distribution	04/09/2020	09/18/2023	462,281 .....	.....	.....	.....	.....	.....	.....	462,281	435,643	(26,638)	.....	(26,638)	.....
.....	KH Aggregator LP	Wilmington	DE.....	Distribution	11/25/2020	07/28/2023	13,992 .....	.....	.....	.....	.....	.....	.....	13,992	13,992 .....	.....	.....	.....	.....
.....	NB Specialty Finance Fund III, LP	Wilmington	DE.....	Distribution	06/02/2023	08/14/2023	4,344 .....	.....	.....	.....	.....	.....	.....	4,344	4,344 .....	.....	.....	.....	.....
.....	Public Pension Capital, LLC	New York	NY.....	Distribution	05/10/2022	09/29/2023	7,562 .....	.....	.....	.....	.....	.....	.....	7,562	7,562 .....	.....	.....	.....	.....
.....	TPG Partners VIII, L.P. & Affiliated Partnerships	Fort Worth	TX.....	Distribution	10/01/2019	09/28/2023	4,071 .....	.....	.....	.....	.....	.....	.....	4,071	4,071 .....	.....	.....	.....	.....
.....	Whitehorse Liquidity Partners III LP	Wilmington	DE.....	Distribution	10/30/2019	09/29/2023	62,778 .....	.....	.....	.....	.....	.....	.....	62,778	62,778 .....	.....	.....	.....	.....
.....	Whitehorse Liquidity Partners IV LP	Wilmington	DE.....	Distribution	11/25/2020	09/29/2023	144,959 .....	.....	.....	.....	.....	.....	.....	144,959	144,959 .....	.....	.....	.....	.....
1999999. Joint Venture Interests - Common Stock - Unaffiliated							1,556,863	.....	.....	.....	.....	.....	.....	1,556,863	1,530,225	(26,638)	.....	(26,638)	.....
.....	Almanac Realty Securities VIII, L.P	Dover	DE.....	Distribution	12/21/2018	09/29/2023	22,567 .....	.....	.....	.....	.....	.....	.....	22,567	22,567 .....	.....	.....	.....	.....
.....	Ares US Real Estate Opportunity Fund III, L.P.	Wilmington	DE.....	Distribution	04/15/2021	08/24/2023	24,382 .....	.....	.....	.....	.....	.....	.....	24,382	24,382 .....	.....	.....	.....	.....

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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	Change 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 Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
.....	Blue Owl Real Estate Fund V LP	Dover	DE.....	Distribution	11/16/2020 ...	09/15/2023 ...	144, 108	.....	.....	.....	.....	.....	.....	144, 108	144, 108	.....	.....	.....	.....
.....	GEM Realty Fund VI, L.P.	Wilmington	DE.....	Distribution	04/15/2016 ...	07/10/2023 ...	4, 401	.....	.....	.....	.....	.....	.....	4, 401	4, 401	.....	.....	.....	.....
.....	Harrison Street Real Estate Partners VII, L.P.	Dover	DE.....	Distribution	03/12/2019 ...	09/06/2023 ...	200, 911	.....	.....	.....	.....	.....	.....	200, 911	200, 911	.....	.....	.....	.....
.....	HSREP VII Co-Investment, L.P.	New York	NY.....	Distribution	05/02/2019 ...	09/06/2023 ...	196, 077	.....	.....	.....	.....	.....	.....	196, 077	196, 077	.....	.....	.....	.....
.....	PCCP Credit X, LP	Dover	DE.....	Distribution	08/17/2021 ...	09/28/2023 ...	278, 284	.....	.....	.....	.....	.....	.....	278, 284	278, 284	.....	.....	.....	.....
.....	Waterton Residential Property Venture XIII, L.P.	Dover	DE.....	Distribution	11/03/2017 ...	07/31/2023 ...	10, 739	.....	.....	.....	.....	.....	.....	10, 739	10, 739	.....	.....	.....	.....
2199999. Joint Venture Interests - Real Estate - Unaffiliated							881, 469	.....	.....	.....	.....	.....	.....	881, 469	881, 469	.....	.....	.....	.....
6099999. Total - Unaffiliated							3, 376, 107	.....	.....	.....	.....	.....	.....	3, 376, 107	3, 349, 469	(26, 638)	.....	(26, 638)	.....
6199999. Total - Affiliated							.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
6299999 - Totals							3, 376, 107	.....	.....	.....	.....	.....	.....	3, 376, 107	3, 349, 469	(26, 638)	.....	(26, 638)	.....

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36179X-2L-9	GNMA Pool #MA8879 5.500% 05/20/53 .....	.....	.....07/13/2023	Goldman Sachs & Company .....	.....	2,989,721	2,986,688	5,932	1.A
36179X-NH-5	GNMA Pool #MA8492 6.000% 12/20/52 .....	.....	.....07/13/2023	Various .....	.....	2,955,514	2,921,596	6,330	1.A
36179X-QH-9	GNMA Pool #MA8569 5.000% 01/20/53 .....	.....	.....08/03/2023	Morgan Stanley & Co LLC .....	.....	23,721,899	24,502,930	10,210	1.A
36179X-VT-0	GNMA Pool #MA8726 5.500% 03/20/53 .....	.....	.....08/03/2023	Goldman Sachs & Company .....	.....	17,439,134	17,696,283	8,111	1.A
36179Y-AT-1	GNMA Pool #MA9018 6.000% 07/20/53 .....	.....	.....08/03/2023	Wells Fargo Securities LLC .....	.....	6,988,262	6,987,171	3,494	1.A
0109999999. Subtotal - Bonds - U.S. Governments						54,094,530	55,094,668	34,077	XXX
168863-DV-7	Republic of Chile Sr Nt 3.500% 01/31/34	D.....	08/02/2023	Bank of America BISS Dealer .....	.....	712,478	818,000	318	1.F FE
168863-DY-1	Republic of Chile Sr Unsecured Nt 4.340% 03/07/42	D.....	08/04/2023	Bank of America BISS Dealer .....	.....	1,891,630	2,182,000	39,451	1.F FE
0309999999. Subtotal - Bonds - All Other Governments						2,604,108	3,000,000	39,769	XXX
31320W-F5-7	FHLMC Pool #SD8288 5.000% 01/01/53 .....	.....	.....07/13/2023	Morgan Stanley & Co LLC .....	.....	4,387,319	4,439,869	8,016	1.A
3140XK-QE-3	FNMA Pool #FS4052 2.000% 10/25/36 .....	.....	.....07/13/2023	Morgan Stanley & Co LLC .....	.....	2,830,600	3,158,271	2,281	1.A
31418E-KT-6	FNMA Pool #MA4805 4.500% 11/25/52 .....	.....	.....07/13/2023	Morgan Stanley & Co LLC .....	.....	5,637,653	5,817,870	9,454	1.A
462590-NQ-9	Iowa Student Ln Liq Corp Rev Txbi-Ser-A 6.494% 12/01/43 .....	.....	.....08/09/2023	RBC Capital Markets LLC .....	.....	19,000,000	19,000,000 .....	.....	1.C FE
592090-MB-7	Met Govt Nash & Davidsoncnty T Txbi-Stadium Proj-Ser D 5.447% 07/01/43 .....	.....	.....08/10/2023	Goldman Sachs & Company .....	.....	1,000,000	1,000,000 .....	.....	1.D FE
592090-MC-5	Met Govt Nash & Davidsoncnty T Txbi-Stadium Proj-Ser D 5.597% 07/01/56 .....	.....	.....08/10/2023	Goldman Sachs & Company .....	.....	3,000,000	3,000,000 .....	.....	1.D FE
90320W-AG-8	UPMC Sec Nt 5.035% 05/15/33 .....	.....	.....07/18/2023	Morgan Stanley & Co LLC .....	.....	23,859,740	24,000,000	327,555	1.F FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						59,715,312	60,416,010	347,306	XXX
00802F-AC-0	Aerostar Airport Sr Sec Nt 4.920% 03/22/35 .....	.....	.....08/23/2023	Stonecastle Securities LLC .....	.....	2,718,180	3,000,000	61,910	2.A FE
013092-AG-6	Albertsons Cos/Safeway Sr Nt 3.500% 03/15/29 .....	.....	.....07/26/2023	JP Morgan Securities LLC .....	.....	1,541,768	1,757,000	22,719	3.C FE
015271-AJ-8	Alexandria Real Estate Equity Sr Nt 3.950% 01/15/27 .....	.....	.....08/02/2023	Fifth Third Securities Inc .....	.....	2,609,200	2,750,000	5,733	2.A FE
02343J-AA-8	Amcor Flexibles North America Sr Nt 4.000% 05/17/25 .....	.....	.....09/20/2023	Bank of America BISS Dealer .....	.....	1,935,880	2,000,000	27,778	2.B FE
02343U-AJ-4	Amcor Finance USA Sr Nt 5.625% 05/26/33 .....	.....	.....09/08/2023	Robert W Baird & Co Inc .....	.....	2,271,733	2,300,000	38,094	2.B FE
02377D-AA-0	American Airlines Inc LBASS EETC Ser 2017-2B 3.700% 04/15/27 .....	.....	.....09/13/2023	Various .....	.....	1,172,588	1,236,172	18,530	3.A FE
02378W-AA-7	American Airlines Inc LBASS EETC Ser 2017-1B 4.950% 08/15/26 .....	.....	.....09/07/2023	MarketAxess .....	.....	637,500	637,500	1,899	3.A FE
025816-DK-2	American Express Co Sub Nt 5.050% 07/28/34 .....	.....	.....07/25/2023	Barclays Capital Inc .....	.....	12,500,000	12,500,000 .....	.....	1.G FE
031100-L*-9	Ametek Inc Sr Nt Ser J 3.730% 09/30/24 .....	.....	.....09/06/2023	Seaport Global Securities LLC .....	.....	2,428,400	2,500,000	40,408	2.A
03464U-AA-4	Angel Oak Mortgage Trust RMBS Ser 2023-6 CI A1 6.500% 12/25/67 .....	.....	.....09/01/2023	Goldman Sachs & Company .....	.....	5,247,946	5,267,000	40,892	1.A FE
03690E-AA-6	Antero Midstream Part/FI Sr Nt 7.875% 05/15/26 .....	.....	.....08/21/2023	Various .....	.....	3,043,641	3,000,000	63,255	3.C FE
037735-CE-5	Appalachian Pwr Co Sr Nt 5.800% 10/01/35 .....	.....	.....07/25/2023	JP Morgan Securities LLC .....	.....	1,015,502	1,020,000	19,063	2.A FE
037735-CG-0	Appalachian Pwr Co Sr Nt 6.375% 04/01/36 .....	.....	.....07/25/2023	JP Morgan Securities LLC .....	.....	3,120,828	2,998,000	61,584	2.A FE
053332-BE-1	Autozone Inc Sr Nt 5.050% 07/15/26 .....	.....	.....07/18/2023	Bank of America BISS Dealer .....	.....	9,588,288	9,600,000 .....	.....	2.B FE
05526D-BP-9	BAT Captial Corp Sr Nt 4.700% 04/02/27 .....	.....	.....08/02/2023	Goldman Sachs & Company .....	.....	4,367,115	4,500,000	71,675	2.B FE
05538U-AA-1	BB-UBS Trust CMBS Ser 2012-SHOW CI A 3.430% 11/05/36 .....	.....	.....09/22/2023	Citigroup .....	.....	9,050,000	10,000,000	23,821	1.A FM
05610W-AA-8	BPR 2023-BRK2 A BPR 2023-BRK2 A 0.000% 11/05/28 .....	.....	.....09/29/2023	Morgan Stanley & Co LLC .....	.....	14,999,241	15,000,000	29,777	1.A FE
06742L-AX-1	Barclays Dryrock Issuance Tr DROCK 2023-1 A 4.720% 02/15/29 .....	.....	.....08/23/2023	Barclays Capital Inc .....	.....	16,117,523	16,350,000	21,437	1.A FE
071813-CL-1	Baxter Intl Sr Nt 1.915% 02/01/27 .....	.....	.....18/02/2023	BNP Paribas Securities Corp .....	.....	13,332,300	15,000,000	2,394	2.B FE
071813-CV-9	Baxter Intl Sr Nt 3.132% 12/01/51 .....	.....	.....08/07/2023	Barclays Capital Inc .....	.....	21,785,520	34,400,000	203,510	2.B FE
092113-AR-0	Black Hills Corp Sr Nt 3.050% 10/15/29 .....	.....	.....08/01/2023	MarketAxess .....	.....	864,960	1,000,000	9,150	2.A FE
092113-AV-1	Black Hills Corp Sr Nt 5.950% 03/15/28 .....	.....	.....08/04/2023	Stifel Nicolaus & Co Inc .....	.....	6,129,180	6,000,000	149,742	2.A FE
092113-AW-9	Black Hills Corp Sr Nt 6.150% 05/15/34 .....	.....	.....09/06/2023	MJFG Securities Inc .....	.....	39,690,000	40,000,000 .....	.....	2.A FE
10569D-AA-1	BRAVO Residential Funding Tr RMBS Ser 2023-NM6 CI A1 6.602% 09/25/63 .....	.....	.....08/31/2023	Barclays Capital Inc .....	.....	25,340,600	25,340,800	167,300	1.A FE
10569D-AA-1	BRAVO Residential Funding Tr RMBS Ser 2023-NM6 CI A1 6.602% 09/25/63 .....	.....	.....08/31/2023	Barclays Capital Inc .....	.....	34,200	34,200	226	1.B FE
11283F-AB-7	Brookfield Asset Mgmt Sec Nt Ser B 5.910% 12/16/25 .....	.....	.....08/22/2023	Seaport Global Securities LLC .....	.....	3,948,640	4,000,000	52,533	2.B PL
126650-CN-8	CVS Health Corp Sr Nt 5.125% 07/20/45 .....	.....	.....08/03/2023	Goldman Sachs & Company .....	.....	8,883,900	10,000,000	24,201	2.B FE
14688G-AB-0	CRVNA 2023-P3 A1 Ser 23-P3 CI A2 6.090% 11/10/26 .....	.....	.....08/07/2023	Various .....	.....	629,951	630,000 .....	.....	1.A FE
15189W-AH-3	Centerpoint Energy Res Sr Nt 5.850% 01/15/41 .....	.....	.....07/19/2023	Us Bancorp Investments Inc .....	.....	1,554,420	1,500,000	1,463	2.A FE
165183-CZ-5	CFII 2023-2A A1 CFII 2023-2A A1 6.160% 10/15/35 .....	.....	.....09/12/2023	Toronto Dominion .....	.....	2,699,747	2,700,000 .....	.....	1.A FE
20268J-AF-0	Commonspirit Health Nt 2.782% 10/01/30 .....	.....	.....07/13/2023	Wells Fargo Securities LLC .....	.....	8,502,750	10,000,000	81,914	1.G FE

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
228187-AB-6	Crown Amer/Cap Corp VI Sr Nt 4.750% 02/01/26		08/21/2023	Various		958,800	1,000,000	2,771	3.B FE
233853-AL-4	Daimler Trucks Finance NA Sr Nt 3.500% 04/07/25		08/28/2023	PNC Capital Markets LLC		1,866,482	1,935,000	26,902	2.A FE
233853-AS-9	Daimler Trucks Finance NA Sr Nt 5.600% 08/08/25		08/28/2023	Various		38,025,956	38,065,000	26,346	2.A FE
254683-CZ-6	Discover Card Mstr Tr Ser 23-A2 CI A 4.930% 06/15/28		08/23/2023	Toronto Dominion		14,615,914	14,731,000	20,173	1.A FE
256746-AK-4	Dollar Tree Inc Sr Nt 3.375% 12/01/51		08/03/2023	Bank of America BISD Dealer		13,105,679	20,000,000	118,890	2.B FE
25746U-BM-0	Dominion Resources Inc Sr Nt Ser C 4.900% 08/01/41		07/20/2023	Goldman Sachs & Company		1,108,374	1,229,000	28,940	2.B FE
25746U-CC-1	Dominion Resources Inc Sr Nt 4.700% 12/01/44		07/13/2023	JP Morgan Securities LLC		5,771,165	6,613,000	39,715	2.B FE
26884T-AL-6	ERAC USA Finance Company Sr Nt 3.850% 11/15/24		07/13/2023	Us Bancorp Investments Inc		6,840,841	7,000,000	44,585	2.A FE
26884T-AP-7	ERAC USA Finance Company Sr Nt 3.800% 11/01/25		09/22/2023	Us Bancorp Investments Inc		6,261,110	6,500,000	74,364	2.A FE
26884T-AX-0	ERAC USA Finance Company Sr Nt 5.400% 05/01/53		07/11/2023	Us Bancorp Investments Inc		3,411,660	3,500,000	37,800	2.A FE
26885B-AF-7	EQM Midstream Partners Sr Nt 6.000% 07/01/25		08/22/2023	Various		985,164	1,000,000	8,607	3.C FE
29336T-AD-2	Enlink Midstream LLC Sr Nt 6.500% 09/01/30		08/02/2023	Wells Fargo Securities LLC		4,000,000	4,000,000	110,500	3.A FE
29336U-AE-7	EnLink Midstream Partners LP ENLINK MIDSTREAM PARTNER 4.150% 06/01/25		08/24/2023	Various		959,755	1,000,000	9,799	3.A FE
293601-AC-4	ENT 2023-1A A2 ENT 2023-1A A2 6.220% 08/16/27		09/26/2023	Wells Fargo Securities LLC		3,685,711	3,686,000		1.A FE
29365T-AN-4	Entergy Texas Inc 1st Lien 5.800% 09/01/53		08/08/2023	Various		25,068,860	25,000,000		1.G FE
294429-AV-7	Equifax Inc Sr Nt 5.100% 12/15/27		08/02/2023	KeyCorp		1,976,580	2,000,000	13,883	2.B FE
29444U-BQ-8	Equinix Inc Sr Nt 1.450% 05/15/26		08/02/2023	Bank of America BISD Dealer		5,968,999	6,673,000	21,233	2.B FE
30166T-AB-9	EART 2023-4A A2 EART 2023-4A A2 6.070% 12/15/25		08/22/2023	Wells Fargo Securities LLC		2,249,954	2,250,000		1.A FE
30166T-AC-7	EART 2023-4A A2 EART 2023-4A A3 6.060% 09/15/26		08/22/2023	Wells Fargo Securities LLC		3,699,792	3,700,000		1.A FE
30166T-AD-5	EART 2023-4A A2 EART 2023-4A B 6.310% 10/15/27		08/22/2023	Wells Fargo Securities LLC		12,249,217	12,250,000		1.C FE
30225V-AN-7	Extra Space Storage LP Sr Nt 4.000% 06/15/29		07/25/2023	Tax Free Exchange		749,513	800,000	3,556	2.B FE
30225V-AP-2	Extra Space Storage LP Sr Nt 2.200% 10/15/30		07/25/2023	Tax Free Exchange		8,493,836	8,553,000	52,268	2.B FE
30225V-AQ-0	Extra Space Storage LP Sr Nt 2.400% 10/15/31		07/25/2023	Tax Free Exchange		5,008,293	5,043,000	33,620	2.B FE
316773-DK-3	Fifth Third Bancorp Sr Nt Fix To Float 07/27/28 6.339% 07/27/29		07/24/2023	RBC Capital Markets LLC		4,250,000	4,250,000		2.A FE
34489*-AD-1	Football Club Term Notes 2033 Sr Nt 4.060% 10/05/30		07/27/2023	Seaport Global Securities LLC		3,290,210	3,500,000	116,443	1.F FE
34502*-AB-6	Football Club Term Notes 2033 Sr Nt 3.730% 10/05/27		07/27/2023	Seaport Global Securities LLC		3,318,910	3,500,000	106,978	1.F FE
34539T-B2-8	Ford Motor Cr Co Sr Nt 3.375% 11/13/25		08/22/2023	Various		2,772,330	3,000,000	27,984	3.A FE
36267V-AM-5	GE Healthcare Hldg LLC Sr Nt 6.377% 11/22/52		08/03/2023	Various		14,213,930	13,000,000	165,625	2.B FE
37940X-AE-2	Global Payments Inc Sr Nt 1.200% 03/01/26		07/17/2023	Bank of America BISD Dealer		11,005,931	12,300,000	56,580	2.C FE
37940X-AR-3	Global Payments Inc Sr Nt 5.950% 08/15/52		07/17/2023	Bank of America BISD Dealer		9,676,200	10,000,000	254,528	2.C FE
38937L-A*-2	Gray Oak Pipeline, LLC Gray Oak Pipeline, LLC 6.840% 03/15/27		09/13/2023	Bank of America BISD Dealer		55,000,000	55,000,000		2.C Z
404119-CJ-6	HCA Inc Sr Sec Nt 3.375% 03/15/29		08/08/2023	Tax Free Exchange		1,746,465	1,750,000	23,461	2.C FE
404119-CK-3	HCA Inc Sr Nt 3.625% 03/15/32		08/08/2023	Tax Free Exchange		6,920,511	6,950,000	100,075	2.C FE
404119-CL-1	HCA Inc Sr Nt 4.625% 03/15/52		08/08/2023	Tax Free Exchange		8,991,459	9,000,000	165,344	2.C FE
40414L-AE-9	HCP Inc Sr Nt 6.750% 02/01/41		08/03/2023	Santander US Capital Markets		2,561,291	2,469,000	2,778	2.A FE
41242*-CK-6	Hardwood Funding LLC Hardwood Funding LLC 5.460% 06/07/29		09/27/2023	Bank of America BISD Dealer		7,000,000	7,000,000		1.G FE
41242*-CL-4	Hardwood Funding LLC Hardwood Funding LLC 5.610% 06/07/34		09/27/2023	Bank of America BISD Dealer		5,000,000	5,000,000		1.G FE
42217K-BF-2	Welltower Inc Sr Nt 4.000% 06/01/25		08/28/2023	Goldman Sachs & Company		9,675,000	10,000,000	98,889	2.A FE
42250P-AC-7	Healthpeak Properties Sr Nt 1.350% 02/01/27		08/02/2023	Wells Fargo Securities LLC		5,228,040	6,000,000	675	2.A FE
428102-AC-1	Hess Midstream Operation Sr Nt 5.625% 02/15/26		08/18/2023	Goldman Sachs & Company		1,942,500	2,000,000	2,188	3.A FE
44328U-AB-2	HPEFS 2023-2A A2 HPEFS 2023-2A A2 6.120% 01/21/31		09/19/2023	Wells Fargo Securities LLC		2,649,796	2,650,000		1.A FE
44891A-BT-3	Hyundai Capital America Sr Nt 1.800% 01/10/28		08/03/2023	Various		4,228,050	5,000,000	6,750	2.A FE
451102-BW-6	Icahn Enterprises LP Sr Nt 4.750% 09/15/24		08/23/2023	Various		5,157,383	5,330,000	96,801	3.C FE
45687V-AA-4	Ingersoll Rand Inc Sr Nt 5.400% 08/14/28		09/07/2023	Various		11,079,113	11,122,000	30,586	2.C FE
45687V-AB-2	Ingersoll Rand Inc Sr Nt 5.700% 08/14/33		09/08/2023	Various		18,679,256	18,750,000	54,229	2.C FE
46188B-AB-8	Invitation Homes OP Sr Nt 2.300% 11/15/28		07/12/2023	Us Bancorp Investments Inc		4,281,500	5,000,000	18,847	2.B FE
46188B-AE-2	Invitation Homes OP Sr Nt 5.450% 08/15/30		07/31/2023	JP Morgan Securities LLC		9,886,600	10,000,000		2.B FE
46188B-AF-9	Invitation Homes OP Sr Nt 5.500% 08/15/33		07/31/2023	JP Morgan Securities LLC		4,932,100	5,000,000		2.B FE

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
465685-AH-8	ITC Holdings Corp Sr Nt 5.300% 07/01/43		07/17/2023	JP Morgan Securities LLC		4,223,053	4,474,000	11,866	2.B FE
46590X-AM-8	JBS USA/Food/Finance Sr Nt 3.750% 12/01/31		08/22/2023	Tax Free Exchange		5,555,916	6,000,000	50,625	2.C FE
46590X-AQ-9	JBS USA/Food/Finance Sr Nt 4.375% 02/02/52		08/22/2023	Tax Free Exchange		23,803,610	28,757,000	69,895	2.C FE
46590X-AX-4	JBS USA/Food/Finance Sr Nt 6.500% 12/01/52		08/22/2023	Tax Free Exchange		11,860,732	11,900,000	174,038	2.C FE
46590X-AY-2	JBS USA/Food/Finance Sr Nt 5.750% 04/01/33		08/22/2023	Tax Free Exchange		12,075,343	12,284,000	276,646	2.C FE
46657B-AA-2	JPM Mortgage Trust Ser 23-DSG2 Cl A1 5.250% 11/25/63		08/14/2023	JP Morgan Securities LLC		26,799,860	27,818,000	121,704	1.A FE
478375-AR-9	Johnson Control Intl plc Sr Nt 3.900% 02/14/26		08/02/2023	Various		1,514,403	1,577,000	29,043	2.B FE
502431-AP-4	L3Harris Tech Inc Sr Nt 5.400% 01/15/27		08/02/2023	Various		17,497,175	17,500,000	6,000	2.B FE
502431-AR-0	L3Harris Tech Inc Sr Nt 5.600% 07/31/53		08/03/2023	Various		18,984,048	19,210,000	10,889	2.B FE
548661-DQ-7	Lowes Cos Inc Sr Nt 4.050% 05/03/47		07/27/2023	Various		9,401,633	11,602,000	102,485	2.A FE
548661-EM-5	Lowes Cos Inc Sr Nt 5.625% 04/15/53		08/03/2023	Various		9,507,900	10,000,000	175,000	2.A FE
548661-ER-4	Lowes Cos Inc Sr Nt 5.750% 07/01/53		07/31/2023	Citigroup		8,415,076	8,289,000	41,042	2.A FE
551925-AA-8	M&T Equipment Notes Ser 23-1A Cl A2 6.090% 07/15/30		08/08/2023	SMBC Nikko Securities America		12,499,554	12,500,000		1.A FE
55286M-AA-8	MFRA Trust RMBS Ser 2023-NQM3 Cl A1 6.617% 07/25/68		08/30/2023	Barclays Capital Inc		74,998,980	75,000,000	482,490	1.A FE
575767-AG-3	Mass Mutual Life ins Co Sub Nt 8.875% 06/01/39		08/08/2023	Jefferies & Company Inc		28,883,940	23,250,000	395,492	1.D FE
61763X-BF-2	Morgan Stanley BAML Tr CMBS Ser 2014-C18 Cl 300A 3.749% 08/15/31		08/03/2023	Citigroup		7,600,000	10,000,000	6,248	1.A
62890Q-AB-1	NMEF 2023-A A2 NMEF 2023-A A2 6.570% 06/17/30		09/12/2023	Deutsche Bank Capital		15,499,936	15,500,000		1.A FE
62920K-AB-8	NMEF Funding LLC Ser 22-A Cl A2 2.580% 10/16/28		08/18/2023	Suntrust Robinson Humprey Inc		2,322,733	2,372,405	1,190	1.A FE
65342Q-AK-8	NextEra Energy Operating Sr Nt 4.250% 07/15/24		08/21/2023	Wells Fargo Securities LLC		978,130	1,000,000	4,486	3.A FE
65473Q-BG-7	NiSource Finance Corp Sr Nt 3.950% 03/30/48		08/15/2023	Jefferies & Company Inc		1,962,376	2,600,000	39,083	2.B FE
674599-CF-0	Occidental Petroleum Corp Sr Nt 4.625% 06/15/45		07/31/2023	Various		11,472,054	14,826,000	85,977	2.C FE
674599-CL-7	Occidental Petroleum Corp Sr Nt 4.100% 02/15/47		07/27/2023	Various		4,297,065	6,050,000	113,767	2.C FE
674599-DC-6	Occidental Petroleum Corp Sr Nt 5.550% 03/15/26		08/01/2023	Barclays Capital Inc		9,991,333	10,038,000	213,271	2.C FE
674599-DK-8	Occidental Petroleum Corp Sr Nt 4.500% 07/15/44		07/31/2023	Various		6,224,022	8,165,000	14,468	2.C FE
674599-DL-6	Occidental Petroleum Corp Sr Nt 6.600% 03/15/46		09/27/2023	Citigroup		29,910,700	30,000,000	73,333	2.C FE
674921-AB-7	OCJU 2023-1A A2 OCJU 2023-1A A2 6.230% 04/15/27		09/22/2023	Bank of America BISR Dealer		6,799,323	6,800,000		1.A FE
701636-AA-2	Parliament Funding III LLC Nt 7.983% 12/01/33		07/27/2023	Direct		810,000	810,000		2.B FE
78081B-AJ-2	Royalty Pharma PLC Sr Nt 1.750% 09/02/27		08/01/2023	Various		21,605,388	24,847,000	171,473	2.C FE
78410G-AG-9	SBA Communications Corp Sr Nt 3.125% 02/01/29		08/01/2023	Bank of America BISR Dealer		1,118,700	1,320,000	229	3.B FE
802927-AC-7	Santander Drive Auto Receivabl Ser 23-4 Cl A2 6.180% 02/16/27		08/15/2023	SG Americas Securities LLC		25,134,698	25,135,000		1.A FE
802927-AD-5	Santander Drive Auto Receivabl Ser 23-4 Cl A3 5.730% 04/17/28		08/15/2023	SG Americas Securities LLC		23,495,450	23,500,000		1.A FE
81725W-AJ-2	Sensata Technologies BV Sr Nt 5.000% 10/01/25		08/17/2023	Jefferies & Company Inc		971,740	1,000,000	19,444	3.B FE
817941-AA-5	720 East Clo Ltd Ser 23-2A Cl A1 7.216% 10/15/36		08/15/2023	JP Morgan Securities LLC		79,250,000	79,250,000		1.A FE
817941-AE-7	720 East Clo Ltd Ser 23-2A Cl B 7.916% 10/15/36		08/15/2023	JP Morgan Securities LLC		11,150,000	11,150,000		1.C FE
8426EP-AG-3	Southern CO Gas Capital Sr Nt 5.750% 09/15/33		09/11/2023	Various		11,086,765	11,100,000		2.A FE
845437-BQ-4	Southwestern Elec Power Sr Nt 3.850% 02/01/48		08/03/2023	Goldman Sachs & Company		4,955,925	6,900,000	4,427	2.A FE
85205T-AN-0	Spirit Aerosystems Inc 1st Lien 9.375% 11/30/29		08/07/2023	Morgan Stanley & Co LLC		11,574,500	11,100,000	196,849	3.C FE
866677-AF-4	Sun Communities Sr Nt 2.300% 11/01/28		07/14/2023	Suntrust Robinson Humprey Inc		8,297,074	9,826,000	48,338	2.C FE
87264A-AX-3	T-Mobile USA Inc 1st Lien 4.375% 04/15/40		09/22/2023	Citigroup		2,495,550	3,000,000	58,698	2.B FE
87264A-DC-6	T-Mobile USA Inc Sr Nt 5.750% 01/15/34		09/11/2023	Citigroup		6,625,379	6,635,000		2.B FE
878091-BC-0	Teachers Ins & Annuity Assn Sub Nt 6.850% 12/16/39		08/07/2023	Jefferies & Company Inc		37,058,463	33,900,000	341,872	1.D FE
883556-CV-2	Thermo Fisher Scientific Inc Sr Nt 4.953% 08/10/26		08/07/2023	BNP Paribas Securities Corp		10,000,000	10,000,000		1.G FE
883556-CX-8	Thermo Fisher Scientific Inc Sr Nt 5.086% 08/10/33		08/07/2023	Mizuho Securities USA Inc		3,250,000	3,250,000		1.G FE
92277G-AG-2	Ventas Realty LP Sr Nt 4.125% 01/15/26		08/02/2023	Us Bancorp Investments Inc		3,838,520	4,000,000	8,708	2.A FE
92564R-AF-2	VICI Properties / Note Sr Nt 5.625% 05/01/24		07/13/2023	Goldman Sachs & Company		7,437,676	7,474,000	88,754	2.C FE
92564R-AJ-4	VICI Properties / Note Sr Nt 5.750% 02/01/27		07/20/2023	Goldman Sachs & Company		15,538,085	15,730,000	429,586	2.C FE
926400-AA-0	Victoria's Secret & Co Sr Nt 4.625% 07/15/29		09/14/2023	MarketAxess		795,075	1,100,000	8,518	4.A FE
92735L-AA-0	Chesapeake Energy Corp Sr Nt 6.750% 04/15/29		08/01/2023	Bank of America BISR Dealer		2,633,400	2,640,000	53,213	3.B FE

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92839C-AA-5	VISIO 2023-2 A1 VISIO 2023-2 A1 6.900% 10/25/58		08/22/2023	Barclays Capital Inc		18,714,899	18,715,000	82,321	1.A FE
92840V-AD-4	Vistra Operations Co LLC 1st Lien 3.550% 07/15/24		08/22/2023	Various		10,543,000	10,543,000	36,806	2.C FE
92840V-AK-8	Vistra Operations Co LLC VISTRA OPERATIONS CO LLC 4.875% 05/13/24		08/22/2023	Mesirow Financial Inc		3,742,772	3,800,000	51,973	2.C FE
92840V-AQ-5	Vistra Operations Co LLC VISTRA OPERATIONS CO LLC 6.950% 10/15/33		09/12/2023	Various		4,877,655	4,880,000		2.C FE
95040Q-AC-8	Welltower Inc Sr Nt 4.250% 04/01/26		07/21/2023	Various		10,972,099	11,267,000	144,913	2.A FE
96145D-AH-8	Westrock Co Sr Nt 4.000% 03/15/28		08/02/2023	Various		9,325,600	10,000,000	154,444	2.B FE
963320-AX-4	Whirlpool Corp Sr Nt 4.600% 05/15/50		08/03/2023	Robert W Baird & Co Inc		1,141,650	1,415,000	14,826	2.B FE
969457-CK-4	Williams Companies Inc Sr Nt 5.300% 08/15/28		08/07/2023	MJFG Securities Inc		3,995,440	4,000,000		2.B FE
98877D-AC-9	ZF NA Capital Sr Nt 4.750% 04/29/25		08/17/2023	Various		1,931,525	2,000,000	29,556	3.A FE
98956P-AH-5	Zimmer Hldgs Inc Sr Nt 4.450% 08/15/45		08/02/2023	Robert W Baird & Co Inc		4,198,250	5,000,000	100,743	2.B FE
136385-AX-9	Canadian Natural Resources Sr Nt 3.850% 06/01/27	A.	08/02/2023	Us Bancorp Investments Inc		1,892,640	2,000,000	13,475	2.A FE
36168Q-AJ-3	GFL Environmental Inc Sec Nt 4.250% 06/01/25	A.	09/08/2023	Various		1,922,829	2,000,000	20,255	3.C FE
775109-CH-2	Rogers Communications Inc Sr Nt 3.800% 03/15/32	A.	07/27/2023	Tax Free Exchange		11,761	13,000	181	2.C FE
000000-00-0	MAF Sukuk Ltd Sr Nt 4.500% 11/03/25	D.	07/14/2023	Direct		4,964,150	5,050,000	47,344	2.B FE
000000-00-0	Tower Bersama Infrastructure Sr Nt 2.750% 01/20/26	D.	07/14/2023	Direct		201,268	217,000	2,951	2.C FE
000000-00-0	Hyundai Capital Services Sr Nt 1.250% 02/08/26	D.	07/14/2023	Direct		5,027,591	5,575,000	31,166	2.A FE
000000-00-0	Emaar Sukuk Ltd Sr Nt MTN 3.635% 09/15/26	D.	07/14/2023	Direct		4,950,688	5,225,000	64,892	2.B FE
000000-00-0	Kia Corporation Sr Nt 1.750% 10/16/26	D.	07/14/2023	Direct		5,029,808	5,615,000	25,112	2.A FE
000000-00-0	Banco General SA Sr Nt 4.125% 08/07/27	D.	07/14/2023	Various		4,974,375	5,250,000	96,852	2.B FE
000000-00-0	Kazmunaygas National Co Sr Nt 5.375% 04/24/30	D.	07/14/2023	Various		4,975,500	5,350,000	67,098	2.B FE
000000-00-0	Axiata SPV2 BHD Sr Nt 2.163% 08/19/30	D.	07/14/2023	Various		4,965,535	5,875,000	52,595	2.B FE
000000-00-0	PLDT INC Sr Nt 2.500% 01/23/31	D.	07/14/2023	Various		2,177,680	2,608,000	31,694	2.B FE
00217G-AA-1	Aptiv PLC / Aptiv Corp Sr Nt 2.396% 02/18/25	D.	08/02/2023	Us Bancorp Investments Inc		1,425,540	1,500,000	16,572	2.B FE
05530Q-AQ-3	BAT Intl Finance PLC Sr Nt 5.931% 02/02/29	D.	07/31/2023	Deutsche Bank Capital		3,335,000	3,335,000		2.B FE
06738E-CL-7	Barclays Plc Sr Nt 6.692% 09/13/34	D.	09/06/2023	Barclays Capital Inc		10,000,000	10,000,000		2.A FE
202712-BN-4	Commonwealth Bank Aust Sr Nt 2.688% 03/11/31	D.	09/21/2023	RBC Capital Markets LLC		4,625,889	6,000,000	5,050	2.A FE
22535W-AJ-6	Credit Agricole CREDIT AGRICOLE SA 0.000% 10/03/29	D.	09/25/2023	Credit Agricole USA was Calyon		5,000,000	5,000,000		1.G FE
26253E-AP-3	DRSLF 2022-113A A1 DRSLF 2022-113A A1R 7.032% 10/20/35	C.	09/14/2023	BNP Paribas Securities Corp		29,050,000	29,050,000		1.A FE
45434M-2C-5	Indian Railway Finance Corpora Sr Nt 2.800% 02/10/31	D.	07/14/2023	Various		4,969,591	5,950,000	73,119	2.C FE
50204H-AQ-4	LOM 38A A1A LOM 38A A1AR 7.116% 10/15/36	C.	08/24/2023	Deutsche Bank Capital		15,000,000	15,000,000		1.A FE
50204H-AW-1	LOM 38A A1A LOM 38A B1R 7.966% 10/15/36	C.	08/24/2023	Deutsche Bank Capital		4,975,000	4,975,000		1.C FE
50204H-BA-8	LOM 38A A1A LOM 38A CR 8.466% 10/15/36	C.	08/24/2023	Deutsche Bank Capital		2,300,000	2,300,000		1.F FE
62954H-AL-2	NXP Bv/Nxp Fdg/Nxp USA Sr Nt 3.125% 02/15/42	D.	07/24/2023	Goldman Sachs & Company		6,840,487	9,684,000	135,341	2.B FE
639057-AC-2	Natwest Group PLC Sr Nt Fix To Float 06/14/2026 1.642% 06/14/27	D.	08/02/2023	Goldman Sachs & Company		8,850,700	10,000,000	22,806	1.G FE
82460E-AJ-9	Shinhan Bank Co Ltd Nt 3.875% 03/24/26	D.	07/12/2023	Direct		3,777,120	4,000,000	47,361	2.A FE
94957J-AA-2	WELLI 2023-1A A WELLI 2023-1A A 7.165% 10/20/36	D.	09/15/2023	Morgan Stanley & Co LLC		76,935,000	76,935,000		1.A FE
94957J-AC-8	WELLI 2023-1A A WELLI 2023-1A B 7.815% 10/20/36	D.	09/15/2023	Morgan Stanley & Co LLC		17,750,000	17,750,000		1.C FE
B02936-11-1	LG Chem Ltd Sr Nt 2.375% 07/07/31	D.	07/18/2023	Various		5,044,818	6,125,000	5,105	2.A FE
Q0697H-AJ-5	Ausgrid Finance Pty Ltd Sr Nt 5.560% 07/26/33	D.	07/26/2023	Bank of America BIRD Dealer		30,000,000	30,000,000		2.A FE
Q3629H-AT-0	ETSA Utilities Finance Pty Ltd Sr Gtd Nt 5.210% 08/16/33	D.	08/16/2023	Commonwealth Australia Sec LLC		15,000,000	15,000,000		1.G Z
Q7160H-AR-0	Orica Finance Ltd Sr Nt 5.820% 10/16/32	D.	08/02/2023	Stonecastle Securities LLC		4,282,929	4,300,000	94,543	2.B
X4771H-AE-9	Landsnet hf Sr Nt 4.610% 12/28/26	D.	07/26/2023	Seaport Global Securities LLC		7,684,000	8,000,000	28,684	2.B
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,627,592,646	1,693,601,077	8,670,636	XXX
000000-00-0	Erickson Inc Revolver Nt 1 13.428% 06/27/26		07/01/2023	Direct		(608,696)	(608,696)		4.B Z
000000-00-0	Harvey Tool Co LLC 2021 Delayed Draw Term Ln Nt 3 11.136% 10/26/27		09/28/2023	Guggenheim Securities LLC		131,439	131,439		3.A Z
000000-00-0	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 1 11.390% 03/01/28		09/29/2023	Interest Capitalization		614	614		4.A Z
000000-00-0	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 1 11.829% 03/01/28		09/07/2023	Interest Capitalization		158	158		4.A Z
000000-00-0	Sonny's Enterprises LLC Restated Revolver Term Ln Nt 1 12.251% 08/05/28		08/04/2023	Direct		70,606	70,606		4.C YE
000000-00-0	Partstown Incremental Delayed Draw Nt 1 11.816% 11/01/28		07/31/2023	Guggenheim Securities LLC		83,333	83,333		4.A Z
000000-00-0	Medical Device Inc Term Ln Nt 1 13.048% 07/11/29		07/11/2023	Direct		2,715,495	2,778,000		4.B Z
000000-00-0	Orion Group 2nd Amendment Term Ln Nt 1 11.870% 08/10/29		08/10/2023	Guggenheim Securities LLC		1,007,609	1,007,609		4.A Z
000000-00-0	BDO USA PC Term Ln Nt 1 11.316% 08/30/29		09/18/2023	Guggenheim Securities LLC		3,347,922	3,355,882		4.A Z
000000-00-0	Ardurra Group Inc Ardurra Group Inc 5.453% 02/01/30		09/29/2023	Direct		360,884	366,379		4.B Z

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
02358@-AA-0	AmerCareRoyal LLC Term Ln Nt 1 11.916% 11/25/25		07/18/2023	Interest Capitalization		3,006	3,006		4.B PL
03937*-AB-8	Archfield Acquisition Corp Term Ln Nt 1 11.615% 08/04/29		08/03/2023	Direct		435,858	435,858		4.A Z
03957N-AB-2	Archkey Holdings 1st Lien Term Ln Nt 7 10.615% 06/30/28		07/31/2023	Tax Free Exchange		8,628,240	8,691,250		4.B FE
040094-AA-2	Ares PCS APCS CI A Nt 1 7.125% 11/10/33		07/10/2023	Direct		365,832	365,832		2.B PL
040094-AB-0	Ares PCS APCS CI B Nt 1 6.539% 04/09/33		07/10/2023	Direct		133,030	133,030		3.B PL
12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 1 11.140% 06/29/28		09/29/2023	Tax Free Exchange		188,472	188,472		4.A PL
24531#-AC-8	Del Real Holdco Term Ln Nt 1 13.890% 03/28/28		09/29/2023	Interest Capitalization		10,860	10,860		4.B Z
36457W-AC-5	Galway Borrower LLC Delayed Draw Term Ln Nt 10 10.640% 12/22/27		09/29/2023	Direct		44,682	44,682		3.B PL
37147Y-AC-7	Generation Bridge Northeast LL Generation Bridge Northeast LL 9.565% 08/07/29		09/06/2023	Direct		13,959,000	14,100,000		3.B FE
44958Q-A*-3	IG Investments Holdings LLC Term Ln Nt 2 11.490% 09/22/28		07/31/2023	Tax Free Exchange		3,314	3,368		4.A PL
485821-AC-4	20 Gates Kapitus Revolver Class A-3 Revolving Note 9.444% 09/10/32		09/25/2023	Direct		3,720,000	3,720,000		1.F Z
53229@-AA-0	Lightspeed Solutions LLC Sr Secured Term Ln Nt 1 11.390% 03/01/28		09/29/2023	Interest Capitalization		27,480	27,480		4.A Z
55340#-AG-4	MB2 Dental Solutions LLC Tranche 3 DD Term Ln Nt 1 11.490% 01/29/27		08/30/2023	Tax Free Exchange		279,298	279,298		3.A PL
55392*-AA-8	MBS Services 1st Lien Term Ln Nt 1 10.869% 02/26/26		09/29/2023	Interest Capitalization		3,788			4.B PL
67098@-AH-3	OIS Management Services Delayed Draw Term Ln Nt 1 11.490% 11/10/28		09/29/2023	Tax Free Exchange		501,327	501,327		4.B PL
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 7 12.271% 02/08/27		09/13/2023	Guggenheim Securities LLC		892,916	901,935		5.B GI
67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 2 12.119% 02/08/27		08/07/2023	Tax Free Exchange		201,821	203,618		5.B GI
67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 4 12.311% 02/08/27		09/11/2023	Tax Free Exchange		770,503	776,178		5.B GI
70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 2 11.015% 10/16/28		09/29/2023	Tax Free Exchange		167,770	167,770		4.A PL
73181@-AA-4	Peach State Labs Inc Sr Sec Term Ln Nt 1 12.446% 08/03/24		07/26/2023	Interest Capitalization		34,712	34,712		4.C Z
78448*-AB-2	Eyesouth LLC 1st Lien Delayed Draw Nt 2 11.166% 10/05/29		08/30/2023	Guggenheim Securities LLC		380	380		3.A PL
78448*-AB-2	Eyesouth LLC 1st Lien Delayed Draw Nt 2 11.166% 10/05/29		08/30/2023	Guggenheim Securities LLC		151,447	151,447		3.B PL
82890*-AB-7	SimpliSafe Inc Delayed Draw Term Ln Nt 1 11.582% 05/02/28		08/15/2023	Direct		29,630	29,630		5.A PL
88233F-AK-6	Vistra Operations Co LLC Incremental Term Ln Nt 1 7.066% 12/31/25		07/31/2023	Tax Free Exchange		1,918,938	1,925,080		2.C FE
91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 7 11.177% 12/22/25		08/08/2023	Direct		180,000	180,000		4.B Z
91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 5 11.177% 12/22/25		09/11/2023	Tax Free Exchange		180,000	180,000		4.B Z
C4868@-AA-6	JHMCRN Holdings Inc Term Ln Nt 1 11.916% 11/25/25		07/18/2023	Tax Free Exchange		354,776	358,249		3.B PL
C6901L-AJ-6	Burger King Term B5 Loan Nt 1 7.640% 09/21/30	A	09/27/2023	JP Morgan Securities LLC		6,069,500	6,100,000		3.B FE
000000-00-0	MISYS (Finastra) Term Ln Nt 1 12.713% 08/01/29	C	09/11/2023	Guggenheim Securities LLC		2,972,676	3,000,000		4.A Z
G0674@-AA-4	Auxey Bidco Ltd Term Ln B Nt 1 11.367% 08/21/29	D	08/21/2023	Guggenheim Securities LLC		1,140,000	1,200,000		4.A FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						50,478,620	50,902,574	3,873	XXX
2509999997. Total - Bonds - Part 3						1,794,485,216	1,863,014,329	9,095,661	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,794,485,216	1,863,014,329	9,095,661	XXX
23281#-12-4	Cyprum Parallel Invs V LP Pfrd Units		09/07/2023	Direct	7,174,220	717,422	0.00		2.A PL
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						717,422	XXX		XXX
4509999997. Total - Preferred Stocks - Part 3						717,422	XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						717,422	XXX		XXX
5989999997. Total - Common Stocks - Part 3							XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks							XXX		XXX
5999999999. Total - Preferred and Common Stocks						717,422	XXX		XXX
6009999999 - Totals						1,795,202,638	XXX	9,095,661	XXX

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..36179X-2L-9	GNMA Pool #MA8879 5.500% 05/20/53 .....	.....	09/20/2023	Paydown		15,909	15,909	15,925			(16)		(16)		15,909				111	05/20/2053	1.A
..36179X-NH-5	GNMA Pool #MA8492 6.000% 12/20/52 .....	.....	09/20/2023	Paydown		101,156	101,156	102,331			(1,174)		(1,174)		101,156				871	12/20/2052	1.A
..36179X-QW-9	GNMA Pool #MA8569 5.000% 01/20/53 .....	.....	09/20/2023	Paydown		137,489	137,489	133,106			4,382		4,382		137,489				1,146	01/20/2053	1.A
..36179X-VT-0	GNMA Pool #MA8726 5.500% 03/20/53 .....	.....	09/20/2023	Paydown		97,009	97,009	95,600			1,410		1,410		97,009				445	03/20/2053	1.A
..36179Y-AT-1	GNMA Pool #MA9018 6.000% 07/20/53 .....	.....	09/01/2023	Paydown		18,225	18,225	18,228			(3)		(3)		18,225				91	07/20/2053	1.A
..911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1G 6.750% 06/15/28 .....	.....	09/01/2023	Paydown		3,896	3,896	4,005	3,925		(30)		(30)		3,896				179	06/15/2028	1.A
0109999999 Subtotal - Bonds - U.S. Governments						373,684	373,684	369,195	3,925		4,569		4,569		373,684				2,843	XXX	XXX
..57582R-YN-0	Massachusetts St GO Ref Ser D 2.663% 09/01/39 .....	.....	09/01/2023	Redemption 100.0000		128,422	128,422	128,422	128,422						128,422				3,420	09/01/2039	1.B FE
..917542-QR-6	Utah St GO Bid Amer Bd Ser D 4.554% 07/01/24 .....	.....	07/01/2023	Call 100.0000		155,000	155,000	155,000	155,000						155,000				7,059	07/01/2024	1.A FE
0509999999 Subtotal - Bonds - U.S. States, Territories and Possessions						283,422	283,422	283,422	283,422						283,422				10,479	XXX	XXX
..3128S4-BP-1	FHLMC Pool #100046 4.163% 03/15/36 .....	.....	09/01/2023	Paydown		268	268	267	265		3		3		268				8	03/15/2036	1.A
..3132DW-F5-7	FHLMC Pool #SD8288 5.000% 01/01/53 .....	.....	09/01/2023	Paydown		43,620	43,620	43,104			516		516		43,620				278	01/01/2053	1.A
..3133T2-YE-4	FHLMC REMIC Ser 1643-E 6.500% 12/15/23 .....	.....	09/01/2023	Paydown		1,641	1,641	1,675	1,638		2		2		1,641				70	12/15/2023	1.A
..3133T6-MA-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26 .....	.....	09/01/2023	Paydown		1,223	1,223	1,261	1,229		(6)		(6)		1,223				53	04/15/2026	1.A
..3133TE-LG-7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28 .....	.....	09/01/2023	Paydown		382	382	392	386		(4)		(4)		382				15	06/15/2028	1.A
..31371H-FZ-6	FNMA Pool #252284 6.500% 01/25/29 .....	.....	09/01/2023	Paydown		2,143	2,143	2,131	2,132		10		10		2,143				93	01/25/2029	1.A
..31381M-V2-8	FNMA Pool #465133 6.040% 05/25/28 .....	.....	09/01/2023	Paydown		15,778	15,778	17,898	16,554		(777)		(777)		15,778				636	05/25/2028	1.A
..31381R-FH-1	FNMA DUS Pool #465568 4.900% 11/25/25 .....	.....	09/01/2023	Paydown		6,464	6,464	6,917	6,565		(100)		(100)		6,464				211	11/25/2025	1.A
..31381N-X9-9	FNMA Pool #466104 6.340% 10/25/28 .....	.....	09/01/2023	Paydown		17,362	17,362	20,480	18,589		(1,227)		(1,227)		17,362				734	10/25/2028	1.A
..31381R-QF-4	FNMA Pool #468554 6.935% 07/25/29 .....	.....	09/01/2023	Paydown		14,119	14,119	17,292	15,481		(1,362)		(1,362)		14,119				658	07/25/2029	1.A
..31381R-QU-1	FNMA Pool #468567 6.935% 07/25/29 .....	.....	09/01/2023	Paydown		14,119	14,119	17,292	15,481		(1,362)		(1,362)		14,119				658	07/25/2029	1.A
..31381R-VU-5	FNMA Pool #468727 7.040% 07/25/26 .....	.....	09/01/2023	Paydown		8,643	8,643	10,707	9,197		(553)		(553)		8,643				406	07/25/2026	1.A
..3138L7-PE-0	FNMA Pool #AM6720 4.150% 10/25/44 .....	.....	09/01/2023	Paydown		99,717	99,717	107,258	105,422		(5,705)		(5,705)		99,717				2,760	10/25/2044	1.A
..3138M6-DN-4	FNMA Pool #AP2808 3.000% 08/25/42 .....	.....	09/01/2023	Paydown		48,609	48,609	50,584	50,271		(1,661)		(1,661)		48,609				976	08/25/2042	1.A
..3138WJ-RD-2	FNMA Pool #AS8583 3.500% 01/25/47 .....	.....	09/01/2023	Paydown		322,128	322,128	327,388	327,195		(5,067)		(5,067)		322,128				7,474	01/25/2047	1.A
..31393C-CQ-4	FNMA REMIC Ser 2003-34 CI ME 5.500% 05/25/33 .....	.....	09/01/2023	Paydown		77,588	77,588	81,128	78,769		(1,181)		(1,181)		77,588				2,853	05/25/2033	1.A
..31393D-TX-9	FNMA REMIC Ser 2003-W10 CI 1A4 4.505% 06/25/43 .....	.....	09/01/2023	Paydown		3,939	3,939	3,939	3,934		6		6		3,939				117	06/25/2043	1.A
..31393E-LF-4	FNMA REMIC Ser 2003-W12 CI 1A8 4.550% 06/25/43 .....	.....	09/01/2023	Paydown		10,836	10,836	10,619	10,725		111		111		10,836				313	06/25/2043	1.A
..31394D-VB-3	FNMA REMIC Ser 2005-43 CI GC 5.500% 05/25/35 .....	.....	09/01/2023	Paydown		123,344	123,344	129,820	125,367		(2,022)		(2,022)		123,344				4,654	05/25/2035	1.A
..31394E-LC-0	FNMA REMIC Ser 2005-61 CI LH 5.500% 07/25/35 .....	.....	09/01/2023	Paydown		36,389	36,389	38,208	37,034		(646)		(646)		36,389				1,344	07/25/2035	1.A
..31395K-Z2-2	FHLMC REMIC Ser 2926 CI EW 5.000% 01/15/25 .....	.....	09/01/2023	Paydown		5,325	5,325	5,256	5,308		17		17		5,325				177	01/15/2025	1.A
..31395M-TR-0	FHLMC REMIC Ser 2922 CI QG 5.000% 02/15/35 .....	.....	09/01/2023	Paydown		102,799	102,799	106,910	103,828		(1,029)		(1,029)		102,799				3,359	02/15/2035	1.A
..31396F-G3-1	FHLMC REMIC Ser 3068 CI Z 5.500% 11/15/35 .....	.....	09/01/2023	Paydown		53,245	53,245	55,148	54,216		(971)		(971)		53,245				1,945	11/15/2035	1.A
..31396V-RY-6	FNMA REMIC Ser 2007-36 CI PH 5.500% 04/25/37 .....	.....	09/01/2023	Paydown		37,977	37,977	39,781	38,653		(676)		(676)		37,977				1,293	04/25/2037	1.A
..31396X-UC-6	FNMA REMIC Ser 2007-88 CI AE 6.000% 09/25/37 .....	.....	09/01/2023	Paydown		9,440	9,440	9,701	9,510		(71)		(71)		9,440				396	09/25/2037	1.A
..31405E-6P-5	FNMA Pool #787578 6.000% 07/25/35 .....	.....	09/01/2023	Paydown		1,223	1,223	1,251	1,244		(21)		(21)		1,223				49	07/25/2035	1.A
..31409K-Y3-5	FNMA Pool #873830 5.940% 07/25/24 .....	.....	09/01/2023	Paydown		2,862	2,862	3,267	2,916		(54)		(54)		2,862				113	07/25/2024	1.A

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..314008-3K-9	FNMA Pool #CA1701 4.000% 05/25/48 .....	.....	09/01/2023	Paydown .....	.....	99,611	99,611	101,635	101,529	.....	(1,917)	.....	(1,917)	.....	99,611	.....	.....	.....	2,624	05/25/2048	1.A
..3140XK-OE-3	FNMA Pool #FS4052 2.000% 10/25/36 .....	.....	09/01/2023	Paydown .....	.....	45,725	45,725	40,981	.....	4,744	.....	.....	4,744	.....	45,725	.....	.....	.....	120	10/25/2036	1.A
..31418C-GD-0	FNMA Pool #MA2895 3.000% 02/25/47 .....	.....	09/01/2023	Paydown .....	.....	173,082	173,082	174,434	174,363	.....	(1,281)	.....	(1,281)	.....	173,082	.....	.....	.....	3,461	02/25/2047	1.A
..31418C-P5-7	FNMA Pool #MA3143 3.000% 09/25/47 .....	.....	09/01/2023	Paydown .....	.....	22,524	22,524	22,700	22,693	.....	(169)	.....	(169)	.....	22,524	.....	.....	.....	449	09/25/2047	1.A
..31418C-RD-8	FNMA Pool #MA3183 4.000% 11/25/47 .....	.....	09/01/2023	Paydown .....	.....	112,723	112,723	114,589	114,502	.....	(1,779)	.....	(1,779)	.....	112,723	.....	.....	.....	2,953	11/25/2047	1.A
..31418C-S5-4	FNMA Pool #MA3239 4.000% 01/25/48 .....	.....	09/01/2023	Paydown .....	.....	102,919	102,919	106,022	105,876	.....	(2,958)	.....	(2,958)	.....	102,919	.....	.....	.....	2,776	01/25/2048	1.A
..31418C-XN-9	FNMA Pool #MA3384 4.000% 06/25/48 .....	.....	09/01/2023	Paydown .....	.....	63,938	63,938	64,792	64,767	.....	(829)	.....	(829)	.....	63,938	.....	.....	.....	1,728	06/25/2048	1.A
..31418E-KT-6	FNMA Pool #MA4805 4.500% 11/25/52 .....	.....	09/01/2023	Paydown .....	.....	56,276	56,276	54,533	.....	1,743	.....	.....	1,743	.....	56,276	.....	.....	.....	299	11/25/2052	1.A
..442349-EK-8	1.054% 07/01/23 .....	.....	07/01/2023	Maturity .....	.....	830,000	830,000	830,000	830,000	.....	.....	.....	.....	.....	830,000	.....	.....	.....	8,748	07/01/2023	1.E FE
..79742G-AF-8	San Diego Only CA Refl Rev Arpt Auth Ref 5.594% 07/01/43 .....	.....	07/01/2023	Call 100.0000 .....	.....	160,000	160,000	160,000	160,000	.....	.....	.....	.....	.....	160,000	.....	.....	.....	8,950	07/01/2043	2.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,727,981	2,727,981	2,779,360	2,615,639	.....	(26,276)	.....	(26,276)	.....	2,727,981	.....	.....	.....	63,751	XXX	XXX
..000759-OR-9	American Business Fin Svcs Inc RMBS Ser 2002- 2 CI M1 3.504% 07/15/33 .....	.....	09/01/2023	Paydown .....	.....	17,626	18,091	18,087	18,073	.....	.....	.....	.....	.....	18,073	.....	(448)	(448)	23	07/15/2033	2.B FM
..00176@-AA-4	AMF Florence LLC Sr Sec Nt 3.210% 12/31/35 .....	.....	09/30/2023	Redemption 100.0000 .....	.....	841,579	841,579	841,579	838,080	.....	3,498	.....	3,498	.....	841,579	.....	.....	.....	20,261	12/31/2035	2.C PL
..00184@-AA-4	Amazon.com Inc. Euclid BTS Lease Backed Nt 4.095% 06/30/39 .....	.....	09/30/2023	Redemption 100.0000 .....	.....	63,139	63,139	63,139	62,145	.....	994	.....	994	.....	63,139	.....	.....	.....	1,908	06/30/2039	1.E
..00225#-AA-3	Amazon.com Inc Grand Rapids Secured Nt Series B 4.095% 09/30/39 .....	.....	09/30/2023	Redemption 100.0000 .....	.....	62,909	62,909	62,909	62,587	.....	322	.....	322	.....	62,909	.....	.....	.....	1,720	09/30/2039	1.E
..00253C-HB-6	Aames Mtg Tr RMBS Ser 2001-3 CI M1 6.950% 11/25/31 .....	.....	09/01/2023	Paydown .....	.....	75,138	75,138	74,919	74,857	.....	(11)	.....	(11)	.....	74,846	.....	293	293	3,543	11/25/2031	1.A FM
..00253C-HK-6	Aames Mtg Tr RMBS Ser 2001-4 CI M1 7.150% 01/25/32 .....	.....	09/01/2023	Paydown .....	.....	21,836	26,931	26,918	27,198	.....	2	.....	2	.....	27,200	.....	(5,363)	(5,363)	1,255	01/25/2032	1.A FM
..00253C-HS-9	Aames Mtg Tr RMBS Ser 2002-1 CI M1 4.433% 06/25/32 .....	.....	09/01/2023	Paydown .....	.....	.....	1,532	527	527	.....	.....	.....	.....	.....	527	.....	(527)	(527)	45	06/25/2032	1.A FM
..00802#-AA-4	Aerostar Airport Sr Nt 5.750% 03/22/35 Countrywide Alternative Ln Tr RMBS Ser 2007- 2CB CI 2A6 5.750% 03/25/37 .....	.....	09/22/2023	Various .....	.....	83,239	83,239	83,239	83,239	.....	.....	.....	.....	.....	83,239	.....	.....	.....	4,786	03/22/2035	2.A FE
..02149H-AW-0	Amer Airline PTC Ser 21-1B PTT 3.950% 01/11/32 .....	.....	09/01/2023	Paydown .....	.....	8,574	8,805	5,338	5,338	.....	.....	.....	.....	.....	5,338	.....	3,236	3,236	327	03/25/2037	1.A FM
..02376L-AA-3	Amer Airlines PTC Ser 21-1B PTT 3.950% 01/11/32 .....	.....	07/11/2023	Redemption 100.0000 .....	.....	164,925	164,925	165,131	165,099	.....	(174)	.....	(174)	.....	164,925	.....	.....	.....	6,515	01/11/2032	3.A FE
..02377L-AA-2	American Airlines Inc Secured Ser AA 3.150% 08/15/33 .....	.....	08/15/2023	Redemption 100.0000 .....	.....	135,718	135,718	135,718	135,718	.....	.....	.....	.....	.....	135,718	.....	.....	.....	4,275	08/15/2033	2.A FE
..02378M-AA-9	American Airlines Inc Secured Ser A 3.500% 08/15/33 .....	.....	08/15/2023	Redemption 100.0000 .....	.....	333,866	333,866	334,538	334,396	.....	(530)	.....	(530)	.....	333,866	.....	.....	.....	11,685	08/15/2033	2.C FE
..02379D-AA-8	American Airlines Inc Secured Ser B 3.850% 08/15/29 .....	.....	08/15/2023	Redemption 100.0000 .....	.....	839,153	839,153	848,428	845,808	.....	(6,655)	.....	(6,655)	.....	839,153	.....	.....	.....	32,307	08/15/2029	3.C FE
..02660T-ER-0	American Home Mtg Inv Tr RMBS Ser 2005-2 CI 5A1 5.564% 09/25/35 .....	.....	09/01/2023	Paydown .....	.....	1,357	1,357	1,343	1,347	.....	10	.....	10	.....	1,357	.....	.....	.....	24	09/25/2035	3.A FM
..02665U-AA-3	American Homes 4 Rent LBASS Ser 2014-SFR2 CI A 3.786% 10/17/36 .....	.....	09/01/2023	Paydown .....	.....	5,498	5,498	5,940	5,683	.....	(185)	.....	(185)	.....	5,498	.....	.....	.....	353	10/17/2036	1.A FE
..03334@-AA-7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.340% 02/15/25 .....	.....	09/15/2023	Various .....	.....	38,389	38,389	38,389	38,389	.....	.....	.....	.....	.....	38,389	.....	.....	.....	2,207	02/15/2025	1.B
..03464R-AA-1	Angel Oak Mortgage Trust RMBS Series 2020-1 CI A1 2.466% 12/25/59 .....	.....	09/01/2023	Paydown .....	.....	15,275	15,275	15,471	15,323	.....	(47)	.....	(47)	.....	15,275	.....	.....	.....	237	12/25/2059	1.A
..03464U-AA-4	Angel Oak Mortgage Trust RMBS Ser 2023-6 CI A1 6.500% 12/25/67 .....	.....	09/25/2023	Paydown .....	.....	80,915	80,915	80,622	.....	293	.....	.....	293	.....	80,915	.....	.....	.....	.....	12/25/2067	1.A FE
..03765X-AG-1	Apidos CLO CLO Ser 2015-22A A1R 6.648% 04/20/31 .....	.....	07/20/2023	Paydown .....	.....	103,914	103,914	103,914	103,914	.....	.....	.....	.....	.....	103,914	.....	.....	.....	4,590	04/20/2031	1.A FE

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..03966V-AA-5	Arconic Corp 2nd Lien 6.125% 02/15/28 Arivo Accept Auto Ln ABS Ser 2022-2A CI A 6.900% 01/16/29 .....	.....	08/18/2023	Call 103.0630 .....	.....	6,458,958	6,267,000	5,717,733	5,733,198	.....	54,661	.....	54,661	.....	5,787,859	.....	479,141	479,141	579,011	02/15/2028	3.C FE
..04047J-AA-3	Asset Backed Securities Corp RMBS Ser 2000- LB1 CI AF6 7.615% 03/21/29 .....	.....	09/16/2023	Paydown .....	.....	956,877	956,877	954,549	954,618	.....	2,259	.....	2,259	.....	956,877	.....	.....	.....	43,863	01/16/2029	1.C FE
..04541G-AS-1	Atlanta Falcons Stadium Co LLC Sr Nt Ser A 3.590% 09/01/42 .....	.....	09/01/2023	Paydown Redemption 100.0000 .....	.....	5,244	5,244	5,449	5,227	.....	17	.....	17	.....	5,244	.....	.....	.....	245	03/21/2029	1.A FM
..04774#-AA-0	Atlanta Falcons Stadium Co LLC Sr Sec Nt Ser B 3.590% 09/01/42 .....	.....	09/01/2023	Redemption 100.0000 .....	.....	133,202	133,202	133,202	133,202	.....	.....	.....	.....	.....	133,202	.....	.....	.....	4,782	09/01/2042	2.B PL
..04774#-AB-8	BSIP LDAC Issuer LLC Sr Sec Nt BrookField Landmark 5.240% 02/28/34 .....	.....	09/01/2023	Redemption 100.0000 .....	.....	95,144	95,144	95,144	95,144	.....	.....	.....	.....	.....	95,144	.....	.....	.....	3,416	09/01/2042	2.B PL
..05595#-AA-4	BSIP LDAC Issuer LLC Sr Sec Nt 4.590% 07/31/34 .....	.....	09/30/2023	Redemption 100.0000 .....	.....	168,000	168,000	168,000	168,000	.....	.....	.....	.....	.....	168,000	.....	.....	.....	5,879	02/28/2034	2.B PL
..05595#-AB-2	Bway Mortgage Trust CMBS Ser 2013-1515 CI A1 2.809% 03/10/33 .....	.....	09/30/2023	.....	.....	37,500	37,500	37,500	37,500	.....	.....	.....	.....	.....	37,500	.....	.....	.....	1,147	07/31/2034	2.B PL
..05604F-AA-3	Ball Corp Sr Nt 5.250% 07/01/25 .....	.....	09/01/2023	Paydown Morgan Stanley & Co LLC .....	.....	505,651	505,651	518,830	507,966	.....	(2,315)	.....	(2,315)	.....	505,651	.....	.....	.....	9,453	03/10/2033	1.A
..058498-AT-3	Banc of America Comm Mtg Tr CMBS Ser 2015- UBS7 CI ASB 3.429% 09/15/48 .....	.....	08/02/2023	.....	.....	3,945,000	4,000,000	4,015,000	4,004,652	.....	(1,054)	.....	(1,054)	.....	4,003,599	.....	(58,599)	(58,599)	229,250	07/01/2025	3.A FE
..06054A-AV-1	Bank of NY Mellon Corp Sr MTN 2.200% 08/16/23 .....	.....	09/01/2023	Paydown .....	.....	284,110	284,110	292,630	285,389	.....	(1,278)	.....	(1,278)	.....	284,110	.....	.....	.....	6,558	09/15/2048	1.A
..06406F-AD-5	BANK CMBS Ser 2020-BN29 CI A1 0.549% 11/15/53 .....	.....	08/16/2023	Maturity .....	.....	100,000	100,000	105,106	100,821	.....	(821)	.....	(821)	.....	100,000	.....	.....	.....	2,200	08/16/2023	1.F FE
..06541T-AY-5	BARC 2023-NQM1 A1A Ser 23-NQM1 CI A1A 6.031% 01/25/63 .....	.....	09/01/2023	Paydown .....	.....	41,620	41,620	41,619	41,616	.....	4	.....	4	.....	41,620	.....	.....	.....	152	11/15/2053	1.A
..066940-AA-5	Barclays Mortgage Loan Trust RMBS Ser 2022- NQM1 CI A1 4.521% 07/25/52 .....	.....	09/01/2023	Paydown .....	.....	484,888	484,888	484,885	484,885	.....	2	.....	2	.....	484,888	.....	.....	.....	8,990	01/25/2063	1.A FE
..06744D-AA-7	Barclays Mortgage Loan Trust RMBS Ser 2022- NQM1 CI A2 4.521% 07/25/52 .....	.....	09/01/2023	Paydown .....	.....	2,043	2,043	1,987	.....	.....	56	.....	56	.....	2,043	.....	.....	.....	21	07/25/2052	1.A FE
..06744D-AB-5	Barclays Mortgage Loan Trust RMBS Ser 2022- INV1 CI A1 4.466% 02/25/62 .....	.....	09/01/2023	Paydown .....	.....	34,727	34,727	33,410	33,428	.....	1,300	.....	1,300	.....	34,727	.....	.....	.....	1,002	07/25/2052	1.C FE
..06744Y-AA-1	Benchmark Mtg Tr CMBS Ser 2020-B19 CI A1 0.628% 09/15/53 .....	.....	09/01/2023	Paydown .....	.....	349,169	349,169	349,164	349,071	.....	97	.....	97	.....	349,169	.....	.....	.....	10,479	02/25/2062	1.A FE
..08162W-AY-2	Benchmark Mtg Tr CMBS Ser 2020-B18 CI A1 0.875% 07/15/53 .....	.....	09/01/2023	Paydown .....	.....	13,768	13,768	13,767	13,766	.....	2	.....	2	.....	13,768	.....	.....	.....	58	09/15/2053	1.A
..08163A-AA-1	Blackrock DLF IX CLO Ser 2020-1 CI W 2.500% 07/21/30 .....	.....	09/01/2023	Paydown .....	.....	35,502	35,502	35,501	35,495	.....	6	.....	6	.....	35,502	.....	.....	.....	207	07/15/2053	1.A
..09261W-AN-4	BRAVO Residential Funding Tr RMBS Ser 2023- NQM1 CI A1 5.757% 01/25/63 .....	.....	07/21/2023	Paydown .....	.....	49,036	49,036	49,036	49,036	.....	.....	.....	.....	.....	49,036	.....	.....	.....	1,064	07/21/2030	4.B FE
..10568M-AA-2	BRAVO Residential Funding Tr RMBS Ser 2023- NQM1 CI A2 6.350% 01/25/63 .....	.....	09/01/2023	Paydown .....	.....	289,639	289,639	289,638	.....	.....	21	.....	21	.....	289,639	.....	.....	.....	9,906	01/25/2063	1.A FE
..10568M-AB-0	BRAVO Residential Funding Tr RMBS Ser 2023- NQM6 CI A1 6.602% 09/25/63 .....	.....	09/01/2023	Paydown .....	.....	73,518	73,518	73,497	.....	.....	.....	.....	.....	.....	73,518	.....	.....	.....	2,774	01/25/2063	1.C FE
..10569D-AA-1	BRAVO Residential Funding Tr RMBS Ser 2022- NQM3 CI A2 5.500% 07/25/62 .....	.....	09/25/2023	Paydown .....	.....	34,200	34,200	34,200	.....	.....	.....	.....	.....	.....	34,200	.....	.....	.....	188	09/25/2063	1.B Z
..10569J-AB-6	Cigna Corp Sr Nt 3.750% 07/15/23 .....	.....	09/01/2023	Paydown .....	.....	129,758	129,758	129,245	129,243	.....	515	.....	515	.....	129,758	.....	.....	.....	4,656	07/25/2062	1.C FE
..125523-AF-7	CIT Group Home Eq Loan Tr RMBS Ser 2003-1 CI M1 5.170% 10/20/32 .....	.....	07/15/2023	Various .....	.....	1,031,630	1,031,630	1,123,352	1,046,248	.....	(14,619)	.....	(14,619)	.....	1,031,630	.....	.....	.....	38,686	07/15/2023	2.A FE
..12558M-BM-3	Credit Suisse Mortgage Trust RMBS Ser 2019- RPL1 CI A1 3.650% 07/25/58 .....	.....	09/01/2023	Paydown .....	.....	55,897	55,897	56,229	56,118	.....	(221)	.....	(221)	.....	55,897	.....	.....	.....	1,918	10/20/2032	1.A FM
..12596M-AA-4	CVS Caremark CTL Wells Fargo Bk NII 7.870% 10/10/31 .....	.....	09/01/2023	Paydown Redemption 207.6250 .....	.....	269,596	269,596	280,349	276,203	.....	(6,607)	.....	(6,607)	.....	269,596	.....	.....	.....	6,660	07/25/2058	1.A
..12665*-AA-9	.....	.....	09/27/2023	.....	.....	(1,088,741)	(524,379)	(524,379)	(748,389)	.....	(340,352)	.....	(340,352)	.....	(1,088,741)	.....	.....	.....	53,300	10/10/2031	2.B

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..126650-BS-8	CVS Health Corp LBASS PTC Nt 7.507% 01/10/32 .....	.....	09/10/2023	Redemption 100.0000		37,151	37,151	47,225	42,506		(5,354)		(5,354)		37,151				1,860	01/10/2032	2.B FE
..12665U-AA-2	CVS Health Corp ABS PTC Nt 4.704% 01/10/36 12/25/34 .....	.....	09/10/2023	Redemption 100.0000		50,772	50,772	50,772	50,772						50,772				1,593	01/10/2036	2.B FE
..126673-DQ-2	CIABS Inc RMBS Ser 2004-7 CI MF1 5.251% 07/25/34 .....	.....	07/25/2023	Call 100.0000		24,738	24,738	24,683	24,683						24,683		56	56	609	12/25/2034	1.A FM
..12667F-4S-1	Countrywide Alternative Ln Tr RMBS Ser 2005- 7CB CI 2A7 5.500% 03/25/38 .....	.....	09/01/2023	Paydown		15,381	15,381	14,810	14,810						14,810		571	571	595	03/25/2038	4.B FM
..12667G-FD-0	Countrywide Alternative Ln Tr RMBS Ser 2005- 18CB CI A7 5.500% 05/25/35 .....	.....	09/01/2023	Paydown		6,410	6,410	5,532	5,532		877		877		6,410				238	05/25/2035	1.A FM
..12668B-RZ-8	CIWBS Inc RMBS Ser 2006-6CB CI 1A4 5.500% 05/25/36 .....	.....	09/01/2023	Paydown		7,624	7,760	6,661	6,661						6,661		963	963	311	05/25/2036	1.A FM
..12714#-AC-2	CTL Tr CTL Ser A 2019-3 Boston U LDN 3.789% 06/15/35 .....	.....	09/15/2023	Redemption 100.0000		257,659	257,659	257,659	257,659						257,659				6,487	06/15/2035	1.D
..12726@-AA-4	CTL Cap Tr 2019-23 Tr NYU-London 3.228% 07/15/30 .....	.....	09/15/2023	Redemption 100.0000		521,742	521,742	521,742	521,742						521,742				11,289	07/15/2030	1.D
..14155#-AB-6	Cardinals Ballpark LLC Sr Nt 5.770% 09/30/27 .....	.....	09/30/2023	Various		154,273	154,273	154,273	154,273						154,273				8,902	09/30/2027	2.A
..14688G-AB-0	CRVNA 2023-P3 A1 Ser 23-P3 CI A2 6.090% 11/10/26 .....	.....	09/28/2023	NLAIC S/A Pension Risk Tfer		312,977	313,000	312,975			1		1		312,977				2,277	11/10/2026	1.A FE
..14888@-AA-4	Catalyst Old River Hydro Sr Sec Nt 4.000% 11/30/29 .....	.....	09/30/2023	Various		315,223	315,223	315,223	311,407		3,816		3,816		315,223				9,693	11/30/2029	2.C PL
..14913R-2D-8	Caterpillar Finl Svcs Corp Sr Nt 0.650% 07/07/23 .....	.....	07/07/2023	Various		1,800,000	1,800,000	1,807,758	1,801,371		(1,371)		(1,371)		1,800,000				11,700	07/07/2023	1.F FE
..149837-AA-4	CBA Small Balance Comm Mtg Tr LBASS Frnch Ln Ser 2006-1A CIA 5.684% 06/25/38 .....	.....	09/25/2023	Paydown		15,666	16,967	6,743	6,743						6,743		8,924	8,924	342	06/25/2038	5.A FE
..152314-DP-2	Centex Home Equity Loan Tr RMBS Ser 2001-B CI A5 5.408% 07/25/32 .....	.....	09/01/2023	Paydown		14,044	14,044	12,461	12,461		1,583		1,583		14,044				513	07/25/2032	4.C FM
..16678R-DU-8	Chevy Chase Mtg Funding Corp RMBS Ser 2005-3A CI A2 5.664% 07/25/36 .....	.....	09/25/2023	Paydown		8,113	8,113	7,951	7,991		122		122		8,113				214	07/25/2036	1.A FM
..17307G-MC-9	Citigroup Mtg Loan Trust RMBS Ser 2004-HYB4 CI AA 5.764% 12/25/34 .....	.....	09/25/2023	Paydown		745	745	746	745						745				26	12/25/2034	1.A FM
..17326Q-AA-1	Citigroup Mortgage Ln Trust Inc RMBS Ser 2018- RP1 CI A1 3.000% 09/25/64 .....	.....	09/01/2023	Paydown		292,600	292,600	300,516	294,557		(1,958)		(1,958)		292,600				5,752	09/25/2064	1.A
..21017#-AA-1	Consolidated Terminals LLC Sr Nt 4.820% 12/12/23 .....	.....	08/30/2023	Call 100.0000 Redemption 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				310,890	12/12/2023	2.C PL
..212168-AA-6	Continental Wind Sr Nt 6.000% 02/28/33 Core Civic of Kansas LLC Sr Secured Nt	.....	08/31/2023			171,314	171,314	171,314	171,314						171,314				10,449	02/28/2033	2.B FE
..21872#-AA-5	4.430% 01/31/40 .....	.....	07/31/2023	Various		148,971	148,971	148,971	148,971						148,971				4,950	01/31/2040	1.F PL
..22357@-AA-9	Redemption 100.0000	.....	09/02/2023			37,475	37,475	37,475	37,475						37,475				1,352	01/02/2040	2.B
..225458-XJ-2	Cox Tower II PTC CTL 5.409% 01/02/40 CS First Boston Mtg Sec Corp RMBS Ser 2005-6 CI 1A4 5.375% 07/25/35 .....	.....	09/01/2023	Paydown		1,455	1,455	1,427	1,439		16		16		1,455				50	07/25/2035	1.A FM
..22767D-AA-6	Crossroads Asset Trust ABS Ser 2022-A CI A 6.350% 04/21/31 .....	.....	09/20/2023	Paydown		311,266	311,266	311,262	311,261		5		5		311,266				13,072	04/21/2031	1.A FE
..22964*-AC-2	CSQLAR IV West. LLC Sr Sec Nt 3.850% 03/31/41 .....	.....	09/30/2023	Redemption 100.0000		197,110	197,110	197,110	195,857		1,253		1,253		197,110				5,693	03/31/2041	2.B PL
..230363-AC-0	Deutsche Bank Comm Mtg Trust CMBS Ser 2020-C9 CI A1 0.800% 09/15/53 .....	.....	09/01/2023	Paydown		19,937	19,937	19,936	19,933		3		3		19,937				106	09/15/2053	1.A
..24582@-AA-2	Delaware Basin Residue, LLC Sr Nt 3.000% 09/30/36 .....	.....	09/30/2023	Redemption 100.0000		1,045,726	1,045,726	1,045,726	919,338		16,077		16,077		1,045,726				36,912	09/30/2036	2.B PL

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..251510-AW-3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS CI A6 5.470% 09/25/33		09/01/2023	Paydown		259	259	259	259						259				9	09/25/2033	1.A FM
..251510-FX-6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 CI A6 5.300% 09/25/35		09/01/2023	Paydown		17,553	15,401	14,450	14,450						14,450		3,104	3,104	605	09/25/2035	1.A FM
..251563-CB-6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI A6 5.240% 12/25/33		09/01/2023	Paydown		832	832	832	835		(3)		(3)		832				29	12/25/2033	1.A FM
..26442E-AD-2	Duke Energy Ohio Inc 1st Mtg Bd 3.800% 09/01/23		09/01/2023	Maturity		2,000,000	2,000,000	1,999,340	1,999,947		53		53		2,000,000				76,000	09/01/2023	1.F FE
..26844Q-AA-5	Ellington Financial RMBS Ser 23-1 CI A1 5.732% 02/25/68		09/01/2023	Paydown		192,147	192,147	192,179			(32)		(32)		192,147				6,405	02/25/2068	1.A FE
..294754-AS-5	Equity One ABS Inc RMBS Ser 2002-1 CI M1 6.282% 08/25/32		09/01/2023	Paydown		4,496	4,496	4,496	4,490		6		6		4,496				81	08/25/2032	1.A FM
..30260G-AA-4	FIC Funding LLC LBASS Ser 2021-1A CI A 1.130% 04/15/33		09/17/2023	Paydown		23,013	23,013	23,012	23,012						23,013				168	04/15/2033	1.A FE
..31572Y-AA-6	Ellington Financial RMBS Ser 2022-2 CI A1 4.299% 04/25/67		09/01/2023	Paydown		596,810	596,810	594,327	594,391		2,420		2,420		596,810				16,692	04/25/2067	1.A FE
..337925-ES-6	First Plus Home Ln Owner Tr RMBS Ser 1998-5 CI A9 7.510% 12/10/24		09/01/2023	Paydown		3,305	3,305	428	145	283	2,877		3,160		3,305				39	12/10/2024	1.A FM
..34107@-AA-7	Florida Pipeline Holdings LLC Sr Nt 2.920% 08/15/38		08/15/2023	Redemption	100.0000	459,393	459,393	459,393	459,393						459,393				13,414	08/15/2038	2.B PL
..36169K-AA-4	GCAT RMBS Ser 2022-NQM2 CI A1 4.210% 02/25/67		09/01/2023	Paydown		144,232	144,232	143,561	143,590		642		642		144,232				3,967	02/25/2067	1.A FE
..36226M-AE-3	GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5 6.650% 07/20/31		08/01/2023	Paydown		3,920	3,920	3,920	3,906		14		14		3,920				174	07/20/2031	1.A FM
..36228F-3Q-7	GS Mortgage Securities Corp RMBS Ser 2004-3 CI AF5 4.599% 04/25/34		09/01/2023	Paydown		381	381	381	380		1		1		381				11	04/25/2034	1.A FM
..36242D-DE-0	GS Mortgage Securities Corp RMBS Ser 2004-7 CI AF5 5.687% 06/25/34		09/01/2023	Paydown		41,072	41,072	41,070	40,923		148		148		41,072				1,289	06/25/2034	1.A FM
..36262@-AA-3	GSA Helena Lease Finance Trust Sr Nt 4.287% 02/15/40		09/15/2023	Redemption	100.0000	51,250	51,250	51,250	51,250						51,250				1,453	02/15/2040	1.A
..36262P-AD-3	GS Mortgage-Backed Securities RMBS Ser 2021-PJ10 CI A4 2.500% 03/25/52		09/01/2023	Paydown		12,665	12,665	12,606	12,607		58		58		12,665				209	03/25/2052	1.A
..36263C-AD-1	GS Mortgage-Backed Securities RMBS Ser 2021-PJ9 CI A4 2.500% 02/26/52		09/01/2023	Paydown		97,798	97,798	98,715	98,672		(874)		(874)		97,798				1,633	02/26/2052	1.A
..36263V-AB-3	GS Mortgage-Backed Securities RMBS Ser 2021-PJ11 CI A2 2.500% 04/25/52		09/01/2023	Paydown		43,305	43,305	43,454	43,440		(135)		(135)		43,305				731	04/25/2052	1.A
..36264E-AG-9	GS Mortgage-Backed Securities RMBS Ser 2022-NQM1 CI A4 4.000% 05/25/62		09/01/2023	Paydown		88,702	88,702	90,529	90,115		(1,413)		(1,413)		88,702				2,507	05/25/2062	1.A
..36264E-BB-9	GS Mortgage-Backed Securities RMBS Ser 2022-NQM1 CI A16 4.000% 05/25/62		09/01/2023	Paydown		25,429	25,429	25,812	25,722		(293)		(293)		25,429				719	05/25/2062	1.C
..37270*-AA-3	Georgetown Energy Partners, LL Sr Nt 3.580% 06/30/51		09/30/2023	Redemption	100.0000	11,099	11,099	11,099	11,099						11,099				298	06/30/2051	2.A Z
..38218D-AA-7	Goodgreen Trust LBASS Ser 2019-1A CI A 3.860% 10/15/54		09/15/2023	Paydown		21,259	21,259	22,395	22,093		(834)		(834)		21,259				531	10/15/2054	1.C FE
..38218G-AA-0	Goodgreen Trust LBASS Ser 2018-1A CI A 3.930% 10/15/53		09/15/2023	Paydown		9,939	9,939	10,433	10,321		(382)		(382)		9,939				258	10/15/2053	1.A FE
..38218J-AA-4	Goodgreen Trust ABS Ser 2022-1A CI A 3.840% 10/15/56		09/15/2023	Paydown		354,809	354,809	354,527	354,544		265		265		354,809				9,073	10/15/2056	1.A FE
..38218Q-AA-8	Goodgreen Trust LBASS Ser 2017-2A CI A 3.260% 10/15/53		09/15/2023	Paydown		181,157	181,157	181,138	181,143		14		14		181,157				3,855	10/15/2053	1.A FE
..382550-BF-7	Goodyear Tire & Rubber Co Sr Nt 5.000% 05/31/26		08/07/2023	Jefferies & Company Inc		1,056,000	1,100,000	1,113,750	1,103,343		(1,404)		(1,404)		1,101,940		(45,940)	(45,940)	38,042	05/31/2026	3.C FE
..404119-CE-7	HCA Inc Sr Sec Nt 3.375% 03/15/29		08/08/2023	Tax Free Exchange		1,746,465	1,750,000	1,745,677	1,746,131		335		335		1,746,465				52,992	03/15/2029	2.C FE

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..404119-CF-4	HCA Inc Sr Nt 3.625% 03/15/32 .....	.....	08/08/2023	Tax Free Exchange .....	.....	6,920,511	6,950,000	6,916,474	6,918,794	.....	.....1,717	.....	.....1,717	.....	.....6,920,511	.....	.....	.....	.....226,044	03/15/2032	2.C FE
..404119-CG-2	HCA Inc Sr Nt 4.625% 03/15/52 .....	.....	08/08/2023	Tax Free Exchange .....	.....	8,991,459	9,000,000	8,991,180	8,991,373	.....	.....85	.....	.....85	.....	.....8,991,459	.....	.....	.....	.....373,469	03/15/2052	2.C FE
..40480*-AB-1	HS Wildcat LLC Sr Sec Nt Ser B 4.390% 12/31/60 .....	.....	07/25/2023	.....	.....	1,573	1,573	1,573	1,573	.....	.....	.....	.....	.....	.....1,573	.....	.....	.....	.....52	12/31/2060	2.A PL
..419838-AA-5	Hawaiian Airlines 1st Lien PTC Ser A CI 1A 3.900% 01/15/26 .....	.....	07/26/2023	Robert W Baird & Co Inc Redemption 100.0000 .....	.....	7,047,323	7,819,498	7,778,915	7,798,990	.....	.....2,142	.....	.....2,142	.....	.....7,801,132	.....	.....(753,809)	(753,809)	313,319	01/15/2026	4.B FE
..419838-AA-5	Hawaiian Airlines 1st Lien PTC Ser A CI 1A 3.900% 01/15/26 .....	.....	07/15/2023	Redemption 100.0000 .....	.....	498,287	498,287	495,701	496,980	.....	.....1,307	.....	.....1,307	.....	.....498,287	.....	.....	.....	.....19,433	01/15/2026	4.B FE
..44919*-AC-2	I595 Express LLC Sr Nt 3.310% 12/31/31 IMPAC CMB Tr RMBS Ser 2005-5 CI A2 5.874% 08/25/35 .....	.....	09/30/2023	.....	.....	148,701	148,701	148,701	148,701	.....	.....	.....	.....	.....	.....148,701	.....	.....	.....	.....3,692	12/31/2031	1.F PL
..45254N-PV-3	IMPAC Secd Assets CMN Owner Tr RMBS Ser 2004- 2 CI A6 4.823% 08/25/34 .....	.....	08/25/2023	Paydown .....	.....	5,773	5,773	5,651	5,651	.....	.....122	.....	.....122	.....	.....5,773	.....	.....	.....	.....191	08/25/2035	1.A FM
..45254T-PM-0	IMPAC Secd Assets CMN Owner Tr RMBS Ser 2006- 1 CI 2A1 6.134% 05/25/36 .....	.....	09/01/2023	Paydown .....	.....	3	3	3	3	.....	.....	.....	.....	.....	.....3	.....	.....	.....	.....	08/25/2034	1.A FM
..45254T-TN-4	Imperial Fund LLC RMBS Ser 2022-NQM7 CI A1 7.369% 11/25/67 .....	.....	09/25/2023	Paydown .....	.....	1,395	1,395	1,395	1,395	.....	.....	.....	.....	.....	.....1,395	.....	.....	.....	.....51	05/25/2036	1.A FM
..452763-AA-3	Imperial Fund LLC RMBS Ser 2022-NQM7 CI A2 7.500% 11/25/67 .....	.....	09/01/2023	Paydown .....	.....	252,753	252,753	254,248	182,874	.....	.....(1,495)	.....	.....(1,495)	.....	.....252,753	.....	.....	.....	.....11,638	11/25/2067	1.A FE
..452763-AB-1	Imperial Fund LLC RMBS Ser 2022-NQM3 CI A1 4.380% 05/25/67 .....	.....	09/01/2023	Paydown .....	.....	50,948	50,948	50,005	50,005	.....	.....943	.....	.....943	.....	.....50,948	.....	.....	.....	.....2,564	11/25/2067	1.D FE
..45276K-AA-5	Imperial Fund LLC RMBS Ser 2022-NQM4 CI A1 4.767% 06/25/67 .....	.....	09/01/2023	Paydown .....	.....	291,461	291,461	291,457	291,294	.....	.....167	.....	.....167	.....	.....291,461	.....	.....	.....	.....8,858	05/25/2067	1.A FE
..45276N-AA-9	Imperial Fund LLC RMBS Ser 2022-NQM6 CI A1 6.819% 10/25/67 .....	.....	09/01/2023	Paydown .....	.....	90,382	90,382	90,382	90,382	.....	.....	.....	.....	.....	.....90,382	.....	.....	.....	.....2,857	06/25/2067	1.A FE
..45276R-AA-0	Imperial Fund LLC RMBS Ser 2022-NQM6 CI A2 7.100% 10/25/67 .....	.....	09/01/2023	Paydown .....	.....	654,731	654,731	654,731	654,714	.....	.....18	.....	.....18	.....	.....654,731	.....	.....	.....	.....28,503	10/25/2067	1.A FE
..45276R-AB-8	Imperial Fund LLC RMBS Ser 2023-NQM1 CI A1 5.941% 02/25/68 .....	.....	09/01/2023	Paydown .....	.....	519,711	519,711	519,037	519,026	.....	.....685	.....	.....685	.....	.....519,711	.....	.....	.....	.....23,557	10/25/2067	1.D FE
..45290B-AA-7	Internal Rev Svc Campus Sr Nt Kansas City 4.549% 09/15/42 .....	.....	09/01/2023	Redemption 100.0000 .....	.....	748,701	748,701	748,696	.....	.....	.....5	.....	.....5	.....	.....748,701	.....	.....	.....	.....25,696	02/25/2068	1.A FE
..45886*-AA-2	JBS USA/Food/Finance Sr Nt 3.750% 12/01/31 .....	.....	09/15/2023	.....	.....	77,070	77,070	77,339	77,336	.....	.....(266)	.....	.....(266)	.....	.....77,070	.....	.....	.....	.....2,338	09/15/2042	1.E
..46590X-AC-0	JBS USA/Food/Finance Sr Nt 4.375% 02/02/52 .....	.....	08/22/2023	Tax Free Exchange .....	.....	5,555,916	6,000,000	5,498,700	5,528,370	.....	.....27,546	.....	.....27,546	.....	.....5,555,916	.....	.....	.....	.....163,125	12/01/2031	2.C FE
..46590X-AE-6	JBS USA/Food/Finance Sr Nt 5.750% 04/01/33 .....	.....	08/22/2023	Tax Free Exchange .....	.....	23,803,610	28,757,000	23,711,912	23,759,002	.....	.....44,608	.....	.....44,608	.....	.....23,803,610	.....	.....	.....	.....1,328,014	02/02/2052	2.C FE
..46590X-AH-9	JBS USA/Food/Finance Sr Nt 6.500% 12/01/52 .....	.....	08/22/2023	Tax Free Exchange .....	.....	12,075,343	12,284,000	12,055,395	12,062,426	.....	.....12,917	.....	.....12,917	.....	.....12,075,343	.....	.....	.....	.....826,014	04/01/2033	2.C FE
..46590X-AJ-5	JP Morgan Mtg Tr RMBS Ser 2021-12 CI A15 2.500% 02/25/52 .....	.....	08/22/2023	.....	.....	11,860,732	11,900,000	11,860,174	11,860,281	.....	.....452	.....	.....452	.....	.....11,860,732	.....	.....	.....	.....560,788	12/01/2052	2.C FE
..46592W-BP-0	JP Morgan Mtg Tr RMBS Ser 2021-13 CI A15 2.500% 04/25/52 .....	.....	09/01/2023	Paydown .....	.....	54,226	54,226	54,228	54,224	.....	.....2	.....	.....2	.....	.....54,226	.....	.....	.....	.....879	02/25/2052	1.A
..46592X-BP-8	JP Morgan Mtg Tr RMBS Ser 2005-S1 CI 2A3 5.500% 01/25/35 .....	.....	09/01/2023	Paydown .....	.....	73,937	73,937	73,602	73,610	.....	.....327	.....	.....327	.....	.....73,937	.....	.....	.....	.....1,246	04/25/2052	1.A
..466247-MU-4	JP Morgan Mtg Tr RMBS Ser 2021-14 CI A3 2.500% 05/25/52 .....	.....	09/01/2023	Paydown .....	.....	2,569	2,569	2,555	2,556	.....	.....13	.....	.....13	.....	.....2,569	.....	.....	.....	.....42	05/25/2052	1.A
..46653Q-AC-9	JP Morgan Mtg Tr RMBS Ser 2021-15 CI A15 2.500% 06/25/52 .....	.....	09/01/2023	Paydown .....	.....	14,526	14,526	14,385	14,389	.....	.....137	.....	.....137	.....	.....14,526	.....	.....	.....	.....233	06/25/2052	1.A

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..46656A-AB-3	JPM Mortgage Trust RMBS Ser 2022-DSC1 CI A2 4.750% 01/25/63 .....	.....	09/01/2023	Paydown .....	.....	33,469	33,469	30,347	30,367	.....	3,102	.....	3,102	.....	33,469	.....	.....	.....	1,045	01/25/2063	1.D FE
..46657B-AA-2	JPM Mortgage Trust Ser 23-DSC2 CI A1 5.250% 11/25/63 .....	.....	09/01/2023	Paydown .....	.....	170,733	170,733	164,484	.....	.....	6,249	.....	6,249	.....	170,733	.....	.....	.....	747	11/25/2063	1.A FE
..52518R-CD-6	Lehman Structured Sec Corp RMBS Ser 2005-1 CI A2 5.822% 09/26/45 .....	.....	09/26/2023	Paydown .....	.....	1,612	1,612	789	789	.....	.....	.....	.....	.....	789	.....	824	824	43	09/26/2045	1.A FM
..53227J-AB-0	Life Storage LP Sr Nt 4.000% 06/15/29 .....	.....	07/25/2023	Tax Free Exchange .....	.....	750,313	800,000	742,136	745,446	.....	4,067	.....	4,067	.....	749,513	.....	800	800	19,556	06/15/2029	2.B FE
..53227J-AC-8	Life Storage LP Sr Nt 2.200% 10/15/30 .....	.....	07/25/2023	Tax Free Exchange .....	.....	8,502,389	8,553,000	8,478,064	8,489,658	.....	4,179	.....	4,179	.....	8,493,836	.....	8,553	8,553	146,351	10/15/2030	2.B FE
..53227J-AD-6	Life Storage LP Sr Nt 2.400% 10/15/31 .....	.....	07/25/2023	Tax Free Exchange .....	.....	5,013,336	5,043,000	5,001,581	5,006,170	.....	2,122	.....	2,122	.....	5,008,293	.....	5,043	5,043	94,136	10/15/2031	2.B FE
..55284T-AA-5	MFRA Trust RMBS Ser 2022-INV1 CI A1 3.907% 04/25/66 .....	.....	09/01/2023	Paydown .....	.....	194,738	194,738	192,858	193,111	.....	1,627	.....	1,627	.....	194,738	.....	.....	.....	5,011	04/25/2066	1.A FE
..55286G-AA-1	MFRA Trust Ser 23-INV1 CI A1 5.920% 02/25/58 .....	.....	09/01/2023	Paydown .....	.....	6,888	6,888	6,900	.....	.....	(12)	.....	(12)	.....	6,888	.....	.....	.....	100	02/25/2058	1.A FE
..55286M-AA-8	MFRA Trust RMBS Ser 2023-NQM3 CI A1 6.617% 07/25/68 .....	.....	09/25/2023	Paydown .....	.....	348,631	348,631	348,626	.....	.....	5	.....	5	.....	348,631	.....	.....	.....	1,922	07/25/2068	1.A FE
..55396#-AA-0	Mankato Energy Center LLC Sr Sec Nt 2.900% 05/31/39 .....	.....	09/30/2023	Redemption 100.0000 .....	.....	382,308	382,308	382,308	382,308	.....	.....	.....	.....	.....	382,308	.....	.....	.....	8,315	05/31/2039	2.B PL
..57169*-AV-9	Mars Inc Sr Nt Ser L 2.510% 09/27/23 .....	.....	09/27/2023	Maturity .....	.....	5,000,000	5,000,000	5,239,950	5,060,318	.....	(60,318)	.....	(60,318)	.....	5,000,000	.....	.....	.....	125,500	09/27/2023	1.E
..576434-A2-0	Master Asset Securitization Tr RMBS Ser 2004-13 CI 9A3 5.500% 01/25/35 .....	.....	09/01/2023	Paydown .....	.....	59	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	59	59	5	01/25/2035	4.A FM
..576434-A2-0	Master Asset Securitization Tr RMBS Ser 2004-13 CI 9A3 5.500% 01/25/35 .....	.....	08/01/2023	Paydown .....	.....	1	1	1	1	1	.....	.....	1	.....	1	.....	.....	.....	.....	01/25/2035	4.B FM
..576434-J5-4	Master Asset Securitization Tr RMBS Ser 2005-2 CI 4A1 5.500% 03/25/35 .....	.....	09/01/2023	Paydown .....	.....	17,490	17,490	17,801	17,542	.....	(53)	.....	(53)	.....	17,490	.....	.....	632	03/25/2035	3.A FM	
..576434-N2-6	Master Asset Securitization Tr RMBS Ser 2005-3 CI 6A1 5.500% 04/25/35 .....	.....	09/01/2023	Paydown .....	.....	2,995	2,995	2,446	2,691	.....	549	245	304	.....	2,995	.....	.....	110	04/25/2035	1.A FM	
..57643M-JM-7	Master Asset Securitization Tr RMBS Ser 2004-11 CI 5A5 5.750% 12/25/34 .....	.....	08/01/2023	Paydown .....	.....	3,879	3,879	3,807	3,837	.....	42	.....	42	.....	3,879	.....	.....	149	12/25/2034	1.A FM	
..579780-AJ-6	McCormick & Co Inc Sr Nt 3.500% 09/01/23 .....	.....	09/01/2023	Maturity .....	.....	5,000,000	5,000,000	4,974,252	4,998,010	.....	1,990	.....	1,990	.....	5,000,000	.....	.....	175,000	09/01/2023	2.B FE	
..59166E-AA-3	Mellife Securitization Trust RMBS Ser 2019-1A CI A 3.750% 04/25/58 .....	.....	09/01/2023	Paydown .....	.....	16,785	16,785	17,024	16,916	.....	(131)	.....	(131)	.....	16,785	.....	.....	410	04/25/2058	1.A	
..59549W-AB-9	Mid State Tr LBASS Ser 11 CI M1 5.598% 07/15/38 .....	.....	09/15/2023	Paydown .....	.....	13,764	13,764	13,763	13,764	.....	.....	.....	.....	.....	13,764	.....	.....	515	07/15/2038	2.B FE	
..59980D-AA-9	Mill City Mortgage Trust RMBS Ser 2023-NQM1 CI A1 6.050% 10/25/67 .....	.....	09/01/2023	Paydown .....	.....	47,325	47,325	46,708	.....	.....	617	.....	617	.....	47,325	.....	.....	1,433	10/25/2067	1.A FE	
..59980Y-AB-1	Mill City Mortgage Trust RMBS Ser 2018-4 CI A1B 3.500% 04/25/66 .....	.....	09/01/2023	Paydown .....	.....	462,624	462,624	486,868	474,587	.....	(11,963)	.....	(11,963)	.....	462,624	.....	.....	10,570	04/25/2066	1.A	
..59981B-AC-8	Mill City Mortgage Trust RMBS Ser 2019-GS1 CI A1 2.750% 07/25/59 .....	.....	09/01/2023	Paydown .....	.....	9,328	9,328	9,372	9,328	.....	.....	.....	.....	.....	9,328	.....	.....	171	07/25/2059	1.A	
..607120-FL-1	Mobile Airport Authority Sr Nt Ser A1 3.180% 05/09/39 .....	.....	08/09/2023	Redemption 100.0000 .....	.....	161,566	161,566	161,566	161,566	.....	.....	.....	.....	.....	161,566	.....	.....	3,853	05/09/2039	1.F	
..61763B-AS-3	Morgan Stanley BAML Tr CMBS Ser 2013-C13 CI ASB 3.557% 11/15/46 .....	.....	07/01/2023	Paydown .....	.....	139,652	139,652	143,840	139,651	.....	1	.....	1	.....	139,652	.....	.....	3,386	11/15/2046	1.A	
..61773*-AA-5	Morongo Transmission LLC Sr Nt 3.320% 07/12/51 .....	.....	09/30/2023	Redemption 100.0000 .....	.....	123,734	123,734	123,734	123,734	.....	.....	.....	.....	.....	123,734	.....	.....	3,081	07/12/2051	1.G PL	
..62920K-AB-8	NMEF Funding LLC Ser 22-A CI A2 2.580% 10/16/28 .....	.....	09/16/2023	Paydown .....	.....	222,602	222,602	217,941	.....	.....	4,661	.....	4,661	.....	222,602	.....	.....	479	10/16/2028	1.A FE	
..62942Q-CR-2	NRZ Advance Receivables Trust LBASS Ser 2020-T1 CI AT1 1.426% 08/15/53 .....	.....	08/14/2023	Call 100.0000 .....	.....	12,070,000	12,070,000	12,069,982	12,069,994	.....	6	.....	6	.....	12,070,000	.....	.....	114,243	08/15/2053	1.A FE	
..62942Q-CW-1	NRZ Advance Receivables Trust LBASS Ser 2020-T2 CI AT2 1.475% 09/15/53 .....	.....	09/14/2023	Call 100.0000 .....	.....	700,000	700,000	699,999	700,000	.....	.....	.....	.....	.....	700,000	.....	.....	7,717	09/15/2053	1.A FE	

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
	CTL NOAA Lease Finance Trust Sr Sec Nt			Redemption	100.0000																
..62988#-AA-0	5.096% 03/15/38		09/15/2023			48,028	48,028	48,028							48,028				884	03/15/2038	1.0 Z
..63080#-AA-5	NARA Caves Lease Tr CTL 5.300% 09/15/28		09/15/2023	Call	100.0000	108,245	108,245	108,245	108,245						108,245			3,820	09/15/2028	1.B	
..64352V-EF-4	New Century Home Equity Ln Tr RMBS Ser 2003-5 CI A17 4.792% 11/25/33		09/01/2023	Paydown		691	691	691	690		1		1		691			23	11/25/2033	1.A FM	
..64828G-AD-2	New Residential Mtg Ln Tr RMBS Ser 2019-6A CI A1B 3.500% 09/25/59		09/01/2023	Paydown		33,597	33,597	34,369	34,173	(576)			(576)		33,597			792	09/25/2059	1.A	
..64828X-AA-1	New Residential Mtg Ln Tr RMBS Ser 2020-RPL1 CI A1 2.750% 11/25/59		09/01/2023	Paydown		39,608	39,608	41,907	40,920	(1,313)			(1,313)		39,608			719	11/25/2059	1.A	
..64829G-AA-7	New Residential Mtg Ln Tr RMBS Ser 2016-2A CI A1 3.750% 11/25/35		09/01/2023	Paydown		14,908	14,908	15,560	15,304	(396)			(396)		14,908			375	11/25/2035	1.A FE	
..64830B-AQ-0	New Residential Mtg Ln Tr RMBS Ser 2017-6A CI B1 3.850% 08/27/57		09/01/2023	Paydown		68,761	68,761	64,979	66,125	2,636			2,636		68,761			1,782	08/27/2057	1.A	
..64830D-AB-9	New Residential Mtg Ln Tr RMBS Ser 2019-2A CI A1 4.250% 12/25/57		09/01/2023	Paydown		171,064	171,064	182,905	179,312	(8,247)			(8,247)		171,064			4,740	12/25/2057	1.A	
..64830H-AA-2	New Residential Mtg Ln Tr RMBS Ser 2019-RPL2 CI A1 3.250% 02/25/49		09/01/2023	Paydown		337,607	337,607	342,359	338,930	(1,322)			(1,322)		337,607			7,281	02/25/2049	1.A	
..64830M-AG-8	New Residential Mtg Ln Tr RMBS Ser 2019-5A A1B 3.500% 08/25/59		09/01/2023	Paydown		261,609	261,609	268,660	264,219	(2,611)			(2,611)		261,609			6,228	08/25/2059	1.A	
..64830W-AD-3	New Residential Mtg Ln Tr RMBS Ser 2019-4A CI A1B 3.500% 12/25/58		09/01/2023	Paydown		582,396	582,396	599,505	592,532	(10,136)			(10,136)		582,396			13,619	12/25/2058	1.A	
..64831V-AA-0	New Residential Mtg Ln Tr Ser 2022-NQM5 CI A1 6.296% 11/25/52		09/01/2023	Paydown		746,054	746,054	739,028	739,041	7,013			7,013		746,054			30,065	11/25/2052	1.A FE	
..65034@-AA-9	Traffic Investors LLC (Newark Sr Secured Nt Ser A-1 4.314% 12/15/39		09/15/2023	Redemption	100.0000	1,148	1,148	1,148	1,148						1,148			33	12/15/2039	2.B	
..65034@-AC-5	CBN Investors LLC (Newark II) Sr Secured Nt Ser A-1 4.314% 12/15/39		09/15/2023	Redemption	100.0000	1,161	1,161	1,161	1,161						1,161			33	12/15/2039	2.B	
..65034@-AE-1	ESN Invest LLC Sr Secured Nt Ser A-1 4.314% 12/15/39		09/15/2023	Redemption	100.0000	1,102	1,102	1,102	1,102						1,102			32	12/15/2039	2.B	
..65412V-AA-4	Nighthawk Solar Funding LLC Sr Nt 3.330% 09/30/44		09/30/2023	Redemption	100.0000	769,776	769,776	769,776	769,776						769,776			19,225	09/30/2044	2.C PL	
..65535V-DC-9	Nomura Asset Sec Corp RMBS Ser 2004-AP2 CI A6 5.603% 07/25/34		09/01/2023	Paydown		582	582	577	578		3		3		582			20	07/25/2034	1.A FM	
..65535V-GH-5	Nomura Asset Sec Corp RMBS Ser 2004-AP3 CI A6 5.293% 10/25/34		08/01/2023	Paydown		5	5	5	5						5				10/25/2034	1.A FM	
..666807-BG-6	Northrop Grumman Corp Sr Nt 3.250% 08/01/23		08/01/2023	Maturity		4,000,000	4,000,000	4,113,480	4,010,790	(10,790)			(10,790)		4,000,000			130,000	08/01/2023	2.A FE	
..670843-AA-9	Omslow Bay Financial RMBS Ser 2023-NQM2 CI A1 6.319% 03/25/63		09/01/2023	Paydown		537,718	537,718	536,628			1,090		1,090		537,718			16,857	03/25/2063	1.A FE	
..670855-AA-3	OBX 2023-NQM1 A1 RMBS Ser 2023-NQM1 CL A1 6.120% 11/25/62		09/01/2023	Paydown		56,940	56,940	57,358		(418)			(418)		56,940			2,147	11/25/2062	1.A FE	
..67118L-AA-9	Omslow Bay Financial MBS Ser 22-NQM9 CI A1A 6.450% 09/25/62		09/01/2023	Paydown		75,701	75,701	75,420	75,418	283			283		75,701			3,604	09/25/2062	1.A FE	
..68389X-BL-8	Oracle Corp Sr Nt 2.400% 09/15/23		09/15/2023	Various		1,850,000	1,850,000	1,957,744	1,874,424	(24,424)			(24,424)		1,850,000			44,400	09/15/2023	2.B FE	
..69122D-AA-7	Owl Rock Ltd CLO Ser 2019-1A CI A 7.388% 05/20/31		08/21/2023	Paydown		65,991	65,991	65,991	65,991						65,991			3,397	05/20/2031	1.A FE	
..70163#-AA-0	Parliament Funding (Owl Rock) Nt 8.258% 07/15/30		08/30/2023	Redemption	100.0000	742,857	742,857	742,857	742,857						742,857			51,801	07/15/2030	1.C PL	
..70163#-AA-0	Parliament Funding (Owl Rock) Nt 8.258% 07/15/30		07/17/2023	Redemption	100.0000	249,214	249,214	249,214	249,214						249,214			14,844	07/15/2030	1.G PL	

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..720198-AD-2	Piedmont Operating Partnership Sr Nt 4.450% 03/15/24 .....	.....	07/27/2023	Call 100.0000 .....	.....	5,310,000	5,310,000	5,521,090	5,351,497	.....	(19,320)	.....	(19,320)	.....	5,332,178	.....	(22,178)	(22,178)	204,789	03/15/2024	2.B FE
..73943#-AD-5	Prairie Breeze Sr Nt Cl B 3.550% 05/01/39 Preferred Term Sec Ltd VI LBASS Mezz Nt PTP	.....	09/29/2023	Redemption 100.0000 .....	.....	36,048	36,048	36,048	35,962	.....	86	.....	86	.....	36,048	.....	.....	.....	1,455	05/01/2039	2.C PL
..74041E-AC-9	6.671% 03/23/35 .....	.....	09/25/2023	Paydown .....	.....	19,188	19,188	1,065	1,065	.....	18,122	.....	18,122	.....	19,188	.....	.....	.....	710	03/23/2035	1.G FE
..74042C-AA-6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-1 PTP 6.467% 03/22/38 .....	.....	09/22/2023	Paydown .....	.....	6,632	6,632	4,501	5,055	.....	1,577	.....	1,577	.....	6,632	.....	.....	.....	301	03/22/2038	1.A FE
..74042H-AC-1	Preferred Term Sec Ltd LBASS XIX Nt Cl B PTP 6.271% 12/22/35 .....	.....	09/22/2023	Paydown .....	.....	12,812	12,812	12,813	12,782	.....	29	.....	29	.....	12,812	.....	.....	.....	678	12/22/2035	1.E FE
..74042J-AA-1	Preferred Term Sec Ltd LBASS XXI Nt Ser A-1 PTP 6.021% 03/22/38 .....	.....	09/22/2023	Redemption 100.0000 .....	.....	2,043	2,043	2,043	2,043	.....	.....	.....	.....	.....	2,043	.....	.....	.....	84	03/22/2038	1.A FE
..74922P-AC-8	Residential Accredit Loans Inc RMBS Ser 2007- QA2 Cl A3 5.734% 02/25/37 .....	.....	08/25/2023	Paydown .....	.....	1,818	1,818	1,217	1,217	.....	.....	.....	.....	.....	1,217	.....	602	602	45	02/25/2037	1.A FM
..75000H-AA-2	RR Ltd CLO Ser 2022-24A A1 7.708% 01/15/32 .....	.....	09/15/2023	Paydown .....	.....	76,893	76,893	76,893	76,893	.....	.....	.....	.....	.....	76,893	.....	.....	.....	2,918	01/15/2032	1.A FE
..75003#-AA-5	Renewable Energy Alternatives Sr Nt 3.820% 09/30/46 .....	.....	07/27/2023	Various .....	.....	70,864	70,864	70,864	70,240	.....	624	.....	624	.....	70,864	.....	.....	.....	6,375	09/30/2046	2.C PL
..75003#-AB-3	Renewable Energy Alternatives Sr Nt Ser B 5.330% 09/30/46 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	(30,825)	(30,825)	(30,825)	(30,825)	.....	.....	.....	.....	.....	(30,825)	.....	.....	.....	.....	09/30/2046	2.C PL
..75458*-AB-5	Rayburn County Electric Cooper 1st Mtg Ser A 6.040% 12/30/42 .....	.....	08/01/2023	Redemption 100.0000 .....	.....	(4)	(4)	(4)	(4)	.....	.....	.....	.....	.....	(4)	.....	.....	.....	60	12/30/2042	2.B Z
..76114H-AK-1	Residential Asset Sec Tr RMBS Ser 2007-A5 Cl 2A3 6.000% 05/25/37 .....	.....	09/01/2023	Paydown .....	.....	2,683	2,110	1,453	1,453	.....	.....	.....	.....	.....	1,453	.....	1,230	1,230	119	05/25/2037	4.B FM
..78081B-AG-8	Royalty Pharma PLC Sr Nt 0.750% 09/02/23 .....	.....	09/02/2023	Maturity .....	.....	2,768,000	2,768,000	2,763,300	2,766,484	.....	1,516	.....	1,516	.....	2,768,000	.....	.....	.....	20,760	09/02/2023	2.C FE
..78402C-AA-1	SC Commercial Mtg Pass Through CTL Ser 2003-1 6.827% 11/10/28 .....	.....	09/01/2023	Various .....	.....	36,262	36,262	37,918	33,492	.....	2,770	.....	2,770	.....	36,262	.....	.....	.....	2,100	11/10/2028	2.B
..785592-AJ-5	Sabine Pass Liquefaction 1st Lien Nt 5.750% 05/15/24 .....	.....	09/29/2023	Call 100.0000 .....	.....	100,000	100,000	109,500	101,704	.....	(1,117)	.....	(1,117)	.....	100,587	.....	(587)	(587)	2,875	05/15/2024	2.A FE
..785592-AJ-5	Sabine Pass Liquefaction 1st Lien Nt 5.750% 05/15/24 .....	.....	07/06/2023	Call 100.0000 .....	.....	700,000	700,000	766,500	711,929	.....	(5,360)	.....	(5,360)	.....	706,569	.....	(6,569)	(6,569)	25,827	05/15/2024	2.B FE
..79546V-AL-0	Sally Holdings Sr Nt 5.625% 12/01/25 .....	.....	08/01/2023	Various .....	.....	5,460,447	5,497,000	5,628,175	5,542,557	.....	(8,553)	.....	(8,553)	.....	5,534,004	.....	(73,556)	(73,556)	206,276	12/01/2025	3.C FE
..805564-PB-1	Saxon Asset Securities Tr RMBS Ser 2003-3 Cl AF6 4.226% 12/25/33 .....	.....	09/01/2023	Paydown .....	.....	270	270	270	270	.....	.....	.....	.....	.....	270	.....	.....	.....	7	12/25/2033	1.A FM
..84859M-AA-5	Spirit Air LBASS PTC Ser 2017-1 PTT B 3.800% 02/15/26 .....	.....	08/15/2023	Redemption 100.0000 .....	.....	325,018	325,018	331,509	329,256	.....	(4,238)	.....	(4,238)	.....	325,018	.....	.....	.....	12,351	02/15/2026	3.C FE
..85571R-AA-8	Starwood Mortgage Residential RMBS Ser 2022-3 Cl A1 4.161% 03/25/67 .....	.....	09/01/2023	Paydown .....	.....	259,062	259,062	257,299	256,530	.....	1,668	.....	1,668	.....	259,062	.....	.....	.....	7,389	03/25/2067	1.A FE
..86317E-AA-4	Stratus CLO Ltd CLO Ser 2022-3A Cl A 7.476% 10/20/31 .....	.....	07/20/2023	Paydown .....	.....	596,126	596,126	596,126	596,126	.....	.....	.....	.....	.....	596,126	.....	.....	.....	26,431	10/20/2031	1.A FE
..863579-CD-8	Structured Adj Rate Mtg Ln RMBS Ser 2004-14 Cl 3A1 5.710% 10/25/34 .....	.....	09/01/2023	Paydown .....	.....	13,485	13,485	13,601	13,534	.....	(6)	.....	(6)	.....	13,528	.....	(44)	(44)	437	10/25/2034	1.A FM
..89173F-AA-8	Towd Point Mortgage Tr RMBS Ser 2017-1 Cl A1 2.750% 10/25/56 .....	.....	09/01/2023	Paydown .....	.....	104,985	104,985	103,049	104,589	.....	396	.....	396	.....	104,985	.....	.....	.....	1,914	10/25/2056	1.A
..89173U-AA-5	Towd Point Mortgage Tr RMBS Ser 2017-4 Cl A1 2.750% 06/25/57 .....	.....	09/01/2023	Paydown .....	.....	19,847	19,847	20,610	20,185	.....	(338)	.....	(338)	.....	19,847	.....	.....	.....	366	06/25/2057	1.A
..89175V-AA-1	Towd Point Mortgage Tr RMBS Ser 2018-2 Cl A1 3.250% 03/25/58 .....	.....	09/01/2023	Paydown .....	.....	71,575	71,575	76,448	74,009	.....	(2,434)	.....	(2,434)	.....	71,575	.....	.....	.....	1,551	03/25/2058	1.A
..89178B-AA-2	Towd Point Mortgage Tr RMBS Ser 2019-4 Cl A1 2.900% 07/25/59 .....	.....	09/01/2023	Paydown .....	.....	8,627	8,627	9,171	8,940	.....	(314)	.....	(314)	.....	8,627	.....	.....	.....	166	07/25/2059	1.A
..89236T-FN-0	Toyota Motor Credit Corp Sr Nt 3.450% 09/20/23 .....	.....	09/20/2023	Various .....	.....	600,000	600,000	654,006	612,401	.....	(12,401)	.....	(12,401)	.....	600,000	.....	.....	.....	20,700	09/20/2023	1.E FE

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..89236T-HF-5	Toyota Motor Credit Corp Sr Nt 0.500% 08/14/23 .....	.....	08/14/2023	Various Redemption 100.0000	.....	3,000,000	3,000,000	2,997,690	2,999,520	.....	480	.....	480	.....	3,000,000	.....	.....	.....	15,000	08/14/2023	1.E FE
..89364M-BZ-6	Transdigm Group Inc Tranche 1 Term Ln Nt 1 8.640% 08/10/28 .....	.....	09/29/2023	.....	.....	(490)	(490)	(491)	.....	.....	1	.....	1	.....	(490)	.....	.....	.....	189	08/10/2028	4.A FE
..89612L-AA-4	Tricon American Homes RMBS Ser 2019-SFR1 CI A 2.750% 03/17/38 .....	.....	07/01/2023	Paydown Redemption 100.0000	.....	6,202	6,202	6,201	6,197	.....	5	.....	5	.....	6,202	.....	.....	.....	100	03/17/2038	1.A FE
..90783X-AA-9	Union Pacific RR PTC Ser 2007-3 6.176% 01/02/31 .....	.....	08/10/2023	.....	.....	1,726	1,726	1,726	1,726	.....	.....	.....	.....	.....	1,726	.....	.....	.....	1,174	01/02/2031	1.C FE
..90783X-AA-9	Union Pacific RR PTC Ser 2007-3 6.176% 01/02/31 .....	.....	08/10/2023	.....	.....	31	31	31	31	.....	.....	.....	.....	.....	31	.....	.....	.....	.....	01/02/2031	1.D FE
..90931C-AA-6	United Air Lines LBASS EETC Ser 2019-1 CI AA 4.150% 08/25/31 .....	.....	08/25/2023	.....	.....	582,280	582,280	597,997	595,278	.....	(12,998)	.....	(12,998)	.....	582,280	.....	.....	.....	24,165	08/25/2031	1.F FE
..90931E-AA-2	United Air Lines LBASS EETC Ser 2019-1 CI A PTT 4.550% 02/25/33 .....	.....	08/25/2023	.....	.....	191,804	191,804	193,624	193,369	.....	(1,565)	.....	(1,565)	.....	191,804	.....	.....	.....	8,727	02/25/2033	2.C FE
..90931G-AA-7	United Airlines Inc 1st Lien 5.875% 10/15/27 .....	.....	07/15/2023	.....	.....	645,299	645,299	719,184	703,870	.....	(58,571)	.....	(58,571)	.....	645,299	.....	.....	.....	28,434	10/15/2027	1.G FE
..90931V-AA-4	United Air Lines PTC Ser 2018-1 A 3.700% 09/01/31 .....	.....	09/01/2023	.....	.....	495,652	495,652	495,652	495,652	.....	.....	.....	.....	.....	495,652	.....	.....	.....	18,339	09/01/2031	2.C FE
..90932N-AA-1	United Airlines LBASS PTC Ser 2018-1 CI B 4.600% 09/01/27 .....	.....	09/01/2023	.....	.....	619,812	619,812	619,812	619,812	.....	.....	.....	.....	.....	619,812	.....	.....	.....	28,511	09/01/2027	3.A FE
..90932V-AA-3	United Air PTC Ser 2020-1 CI B PTT 4.875% 01/15/26 .....	.....	07/15/2023	.....	.....	134,750	134,750	142,292	140,174	.....	(5,424)	.....	(5,424)	.....	134,750	.....	.....	.....	4,927	01/15/2026	2.B FE
..91741@-AA-9	US Govt Ft Collins Tr GSA CTL APHIS Ls 5.400% 12/15/26 .....	.....	09/15/2023	.....	.....	76,447	76,447	76,447	76,447	.....	.....	.....	.....	.....	76,447	.....	.....	.....	2,753	12/15/2026	1.B
..91838*-AA-5	VA Springfield CTL Ls Fin Tr 3.880% 06/21/38 .....	.....	09/21/2023	.....	.....	70,790	70,790	70,790	70,790	.....	.....	.....	.....	.....	70,790	.....	.....	.....	1,832	06/21/2038	1.B
..91860@-AA-4	VA Sheffield 2021 Lease Financ Sr Nt 2.850% 05/20/41 .....	.....	09/20/2023	.....	.....	71,552	71,552	71,552	71,552	.....	.....	.....	.....	.....	71,552	.....	.....	.....	1,360	05/20/2041	1.B
..92538N-AA-5	Verus Securitization Trust RMBS Ser 2022-4 CI A1 4.474% 04/25/67 .....	.....	09/01/2023	Paydown Verus Securitization Trust RMBS Ser 22-3 CI	.....	42,288	42,288	42,288	42,276	.....	12	.....	12	.....	42,288	.....	.....	.....	1,285	04/25/2067	1.A FE
..92538U-AA-9	A1 4.130% 02/25/67 .....	.....	09/01/2023	Paydown Verus Securitization Trust RMBS Ser 22-3 CI	.....	141,950	141,950	141,577	141,575	.....	375	.....	375	.....	141,950	.....	.....	.....	3,834	02/25/2067	1.A FE
..92538U-AB-7	A2 4.130% 02/25/67 .....	.....	09/01/2023	Paydown Verus Securitization Trust RMBS Ser 2022-1 CI	.....	188,704	188,704	187,499	187,565	.....	1,139	.....	1,139	.....	188,704	.....	.....	.....	5,096	02/25/2067	1.C FE
..92538W-AB-3	A2 3.032% 01/25/67 .....	.....	09/01/2023	Paydown Verus Securitization Trust RMBS Ser 2022-1 CI	.....	34,353	34,353	34,353	34,347	.....	6	.....	6	.....	34,353	.....	.....	.....	703	01/25/2067	1.C FE
..92538W-AC-1	A3 3.288% 01/25/67 .....	.....	09/01/2023	Paydown Visio RMBS Ser 23-1 6.314% 03/25/58 .....	.....	30,762	30,762	30,762	30,756	.....	6	.....	6	.....	30,762	.....	.....	.....	683	01/25/2067	1.F FE
..92795@-AA-6	Visio RMBS Ser 2020-1 CI A1 1.545% 08/25/55 .....	.....	09/01/2023	Paydown Visio RMBS Ser 2020-1 CI A1	.....	634,479	634,479	634,478	.....	.....	1	.....	1	.....	634,479	.....	.....	.....	16,385	03/25/2058	1.A FE
..92837K-AA-9	.....	.....	09/01/2023	Paydown VISIO 2023-2 A1 VISIO 2023-2 A1 6.900% 10/25/58 .....	.....	143,115	143,115	143,113	142,980	.....	135	.....	135	.....	143,115	.....	.....	.....	1,504	08/25/2055	1.A FE
..92839C-AA-5	.....	.....	09/01/2023	Paydown Washington Mutual Mtg RMBS Ser 2003-AR10 CI A7 4.693% 10/25/33 .....	.....	32,058	32,058	32,058	.....	.....	.....	.....	.....	.....	32,058	.....	.....	.....	176	10/25/2058	1.A
..92922F-EB-0	.....	.....	09/01/2023	Paydown Washington Mutual MSC Mtg PT RMBS Ser 2005-8 CI 1A@ 5.500% 10/25/35 .....	.....	6,623	6,623	6,525	6,570	.....	53	.....	53	.....	6,623	.....	.....	.....	180	10/25/2033	1.A FM
..93934F-CM-2	.....	.....	09/01/2023	Paydown Wells Fargo Bank Northwest NA CTL MIRA Ls Bkd Ln 7.380% 05/15/32 .....	.....	1,188	1,350	1,361	1,355	.....	(1)	.....	(1)	.....	1,354	.....	(165)	(165)	53	10/25/2035	3.A FM
..9497@-AU-1	.....	.....	09/15/2023	Redemption 100.0000	.....	15,424	15,424	16,149	15,723	.....	(299)	.....	(299)	.....	15,424	.....	.....	.....	759	05/15/2032	1.B

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..95002X-BA-2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C57 C1 A1 0.903% 08/15/53 .....	.....	09/01/2023	Paydown .....	.....	79,609	79,609	79,607	79,595	.....	.....14	.....	.....14	.....	79,609	.....	.....	.....	478	08/15/2053	1.A
..96188#-AA-6	WETT Holdings LLC Sr Sec Nt 4.310% 12/18/24 .....	.....	09/30/2023	Redemption 100.0000 .....	.....	66,667	66,667	66,667	66,667	.....	.....	.....	.....	.....	66,667	.....	.....	.....	1,437	12/18/2024	2.B PL
.000000-00-0	Twin Brook Cap XIII WSPV 8.426% 01/20/27 .....	.....	07/20/2023	Redemption 100.0000 .....	.....	427,990	427,990	427,990	427,990	.....	.....	.....	.....	.....	427,990	.....	.....	.....	20,901	01/20/2027	1.G Z
..00908P-AA-5	Air Canada LBASS EETC Ser 2017-1AA 3.300% 07/15/31	A.....	07/15/2023	Redemption 100.0000 .....	.....	217,600	217,600	217,600	217,600	.....	.....	.....	.....	.....	217,600	.....	.....	.....	7,181	07/15/2031	1.F FE
..00908P-AB-3	Air Canada LBASS PTT Ser 2017-1A 3.550% 07/15/31	A.....	07/15/2023	Redemption 100.0000 .....	.....	222,208	222,208	221,079	221,211	.....	997	.....	997	.....	222,208	.....	.....	.....	7,888	07/15/2031	2.A FE
..775109-CC-3	Rogers Communications Inc Sr Nt 3.800% 03/15/32	A.....	07/27/2023	Tax Free Exchange Bank of America BISO .....	.....	11,761	13,000	11,666	11,697	.....	64	.....	64	.....	11,761	.....	.....	.....	428	03/15/2032	2.C FE
.000000-00-0	Codelco Inc Sr Nt 3.750% 01/15/31	D.....	08/02/2023	Dealer .....	.....	893,500	1,000,000	900,000	904,983	.....	5,743	.....	5,743	.....	910,726	.....	(17,226)	(17,226)	39,479	01/15/2031	1.G FE
..046353-AR-9	AstraZeneca PLC Sr Nt 3.500% 08/17/23	D.....	08/17/2023	Maturity .....	.....	100,000	100,000	108,896	101,654	.....	(1,654)	.....	(1,654)	.....	100,000	.....	.....	.....	3,500	08/17/2023	1.G FE
..11042C-AA-8	British Airways PTC Ser 2021-1 A PPT 2.900% 09/15/36	C.....	09/15/2023	Redemption 100.0000 .....	.....	208,218	208,218	208,218	208,218	.....	.....	.....	.....	.....	208,218	.....	.....	.....	4,528	09/15/2036	1.F FE
..11042T-AA-1	British Airways Plc EETC 3.800% 09/20/31	C.....	09/20/2023	Redemption 100.0000 .....	.....	158,157	158,157	158,157	158,157	.....	.....	.....	.....	.....	158,157	.....	.....	.....	4,508	09/20/2031	1.F FE
..11043X-AA-1	British Airways Plc EETC 3.300% 06/15/34	C.....	09/15/2023	.....	.....	61,183	61,183	61,183	61,183	.....	.....	.....	.....	.....	61,183	.....	.....	.....	1,514	06/15/2034	1.F FE
..449786-AY-8	Ing Bank NV Sub Nt 5.800% 09/25/23	D.....	09/25/2023	Maturity .....	.....	3,000,000	3,000,000	3,436,380	3,057,934	.....	(57,934)	.....	(57,934)	.....	3,000,000	.....	.....	.....	174,000	09/25/2023	2.A FE
..55952M-AC-7	Magnetite CLO Ltd CLO Ser 2023-34A C1 B 7.826% 04/20/36	C.....	08/30/2023	Tffer .....	.....	500,000	500,000	500,000	.....	.....	.....	.....	.....	.....	500,000	.....	.....	.....	19,153	04/20/2036	1.C FE
..82481L-AC-3	Shire Acq Inv Ireland DA Sr Nt 2.875% 09/23/23	D.....	09/23/2023	Various .....	.....	60,000	60,000	63,872	60,728	.....	(728)	.....	(728)	.....	60,000	.....	.....	.....	1,725	09/23/2023	2.A FE
..870674-AA-6	Sweihan PV Power Co Sec Nt 3.625% 01/31/49	D.....	07/31/2023	Redemption 100.0000 .....	.....	29,915	29,915	28,319	28,370	.....	1,544	.....	1,544	.....	29,915	.....	.....	.....	1,084	01/31/2049	2.A FE
..902613-AB-4	UBS Group AG Sr Nt 1.008% 07/30/24	D.....	07/31/2023	Various .....	.....	4,000,000	4,000,000	4,002,627	4,000,512	.....	(512)	.....	(512)	.....	4,000,000	.....	.....	.....	40,320	07/30/2024	1.G FE
..BT4389-51-1	Sweihan PV Power Co PJSC Nt 3.625% 01/31/49	D.....	07/31/2023	Redemption 100.0000 .....	.....	14,652	14,652	12,326	.....	.....	2,326	.....	2,326	.....	14,652	.....	.....	.....	266	01/31/2049	2.A FE
..G9369*-AA-7	Viridor Energy Group Limited Sr Secured Nt 2.900% 03/31/43	B.....	09/30/2023	Redemption 100.0000 .....	.....	109,730	109,730	119,445	108,687	.....	.....	.....	.....	10,758	109,730	(9,715)	.....	(9,715)	3,200	03/31/2043	2.B FE
..P3143N-AY-0	CODELCO INC Sr Nt 3.625% 08/01/27	D.....	08/02/2023	Bank of America BISO Dealer .....	.....	1,870,000	2,000,000	1,943,000	1,948,857	.....	6,063	.....	6,063	.....	1,954,920	.....	(84,920)	(84,920)	73,104	08/01/2027	1.G FE
..00458*-AF-6	AquaSure Finance Pty Ltd Sr Sec Nt 4.320% 01/12/34	D.....	07/12/2023	Redemption 100.0000 .....	.....	312,930	312,930	312,930	312,930	.....	.....	.....	.....	.....	312,930	.....	.....	.....	13,519	01/12/2034	1.G FE
..03974#-AA-4	GIP Titanium Finco Pty Ltd. Sr Nt 2.800% 03/31/36	D.....	09/30/2023	Redemption 100.0000 .....	.....	283,436	283,436	283,436	278,158	.....	5,278	.....	5,278	.....	283,436	.....	.....	.....	7,936	03/31/2036	2.B PL
..Y5008*-AA-2	Knausen Holding LLC Sec Nt 5.690% 07/15/27	D.....	07/15/2023	Redemption 100.0000 .....	.....	750,000	750,000	750,000	750,000	.....	.....	.....	.....	.....	750,000	.....	.....	.....	32,006	07/15/2027	2.B FE
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					206,370,702	213,711,660	208,581,045	202,165,983	284	(438,063)	245	(438,024)	10,758	206,735,283	(9,715)	(556,532)	(566,247)	7,974,064	XXX	XXX
.000000-00-0	Erickson Inc Revolver Nt 1 13.428% 06/27/26 .....	.....	09/28/2023	Redemption 100.0000 .....	.....	2,746,783	2,746,783	2,696,617	.....	.....	50,166	.....	50,166	.....	2,746,783	.....	.....	.....	194,523	06/27/2026	4.B Z
.000000-00-0	Hudson Technologies Inc ABL Term Ln Nt 1 12.810% 05/02/27 .....	.....	07/31/2023	Redemption 100.0000 .....	.....	703,125	703,125	703,125	703,125	.....	.....	.....	.....	.....	703,125	.....	.....	.....	51,140	05/02/2027	4.B FE
.000000-00-0	Hudson Technologies Inc Term Ln Nt 1 12.827% 05/02/27 .....	.....	08/21/2023	Redemption 100.0000 .....	.....	819,727	819,727	819,727	819,727	.....	.....	.....	.....	.....	819,727	.....	.....	.....	91,038	05/02/2027	4.B FE
.000000-00-0	Harvey Tool Co LLC 2021 Delayed Draw Term Ln Nt 1 10.891% 10/26/27 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	311	311	311	311	.....	.....	.....	.....	.....	311	.....	.....	.....	34	10/26/2027	3.A Z

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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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 Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
.000000-00-0	Harvey Tool Co LLC New Term Ln Nt 1 11.040% 10/26/27 .....	.....	09/29/2023	Redemption 100.0000	.....	.....4,112	4,112	4,112	4,112	.....	.....	.....	.....	.....	.....4,112	.....	.....	.....	.....330	10/26/2027	3.A Z
.000000-00-0	Wellsky (Project Ruby) 1st Lien Term Ln Nt 1 11.140% 03/10/28 .....	.....	09/29/2023	Redemption 100.0000	.....	.....15,000	15,000	15,000	15,000	.....	.....	.....	.....	.....	.....15,000	.....	.....	.....	.....1,008	03/10/2028	4.B FE
.000000-00-0	Eagle Point 1st Lien Term Ln Nt 1 10.066% 03/31/28 .....	.....	09/12/2023	Redemption 100.0000	.....	.....46,154	46,154	46,154	.....	.....	.....	.....	.....	.....	.....46,154	.....	.....	.....	.....1,130	03/31/2028	4.A Z
.000000-00-0	Sonny's Enterprises LLC Restated Revolver Term Ln Nt 1 12.251% 08/05/28 .....	.....	08/31/2023	Redemption 100.0000	.....	.....70,606	70,606	70,606	.....	.....	.....	.....	.....	.....	.....70,606	.....	.....	.....	.....644	08/05/2028	4.C YE
.000000-00-0	Sonny's Enterprises LLC Restated Term Ln Nt 1 12.370% 08/05/28 .....	.....	09/29/2023	Redemption 99.9999	.....	.....15,066	15,066	14,884	.....	.....	.....182	.....	.....182	.....	.....15,066	.....	.....	.....	.....757	08/05/2028	4.C YE
.000000-00-0	Wesco Group Term Ln B-1 Nt 1 11.027% 10/06/28 .....	.....	09/29/2023	Redemption 100.0000	.....	.....7,500	7,500	7,275	7,280	.....	.....220	.....	.....220	.....	.....7,500	.....	.....	.....	.....823	10/06/2028	4.A Z
.000000-00-0	Partstown 1st Lien Term Ln Nt 1 11.890% 11/01/28 .....	.....	09/29/2023	Redemption 100.0000	.....	.....10,209	10,209	10,017	.....	.....	.....191	.....	.....191	.....	.....10,209	.....	.....	.....	.....545	11/01/2028	4.A Z
.000000-00-0	OIS Management Services Delayed Draw Term Ln Nt 2 11.465% 11/10/28 .....	.....	09/29/2023	Redemption 100.0000	.....	.....1,260	1,260	1,260	.....	.....	.....	.....	.....	.....	.....1,260	.....	.....	.....	.....53	11/10/2028	4.B Z
.000000-00-0	OIS Management Services Delayed Draw Term Ln Nt 2 11.465% 11/10/28 .....	.....	09/29/2023	Tax Free Exchange	.....	.....501,327	501,327	501,327	.....	.....	.....	.....	.....	.....	.....501,327	.....	.....	.....	.....21,165	11/10/2028	4.B Z
.000000-00-0	Lincoln Property Company Term Ln B Nt 1 10.577% 02/02/29 .....	.....	09/29/2023	Redemption 100.0000	.....	.....12,500	12,500	12,250	.....	.....	.....250	.....	.....250	.....	.....12,500	.....	.....	.....	.....720	02/02/2029	4.A Z
.000000-00-0	Project North Star Term Ln Nt 1 11.369% 05/03/29 .....	.....	09/29/2023	Redemption 100.0000	.....	.....6,875	6,875	6,816	.....	.....	.....59	.....	.....59	.....	.....6,875	.....	.....	.....	.....316	05/03/2029	4.A Z
.000000-00-0	Orion Group 2nd Amendment Term Ln Nt 1 11.870% 08/10/29 .....	.....	09/29/2023	Redemption 100.0000	.....	.....9,662	9,662	9,662	.....	.....	.....	.....	.....	.....	.....9,662	.....	.....	.....	.....	08/10/2029	4.A Z
.000000-00-0	Ardurra Group Inc Term Ln Nt 1 12.022% 02/01/30 .....	.....	09/29/2023	Redemption 100.0000	.....	.....31,897	31,897	31,259	.....	.....	.....638	.....	.....638	.....	.....31,897	.....	.....	.....	.....1,594	02/01/2030	4.B Z
..00435U-AB-4	Worldwide Express Inc Initial Term Ln Nt 1 9.652% 07/23/28 .....	.....	09/29/2023	Redemption 100.0000	.....	.....28,325	28,325	28,086	28,126	.....	.....199	.....	.....199	.....	.....28,325	.....	.....	.....	.....1,961	07/23/2028	4.C FE
..02358@-AA-0	AmerCareRoyal LLC Term Ln Nt 1 11.916% 11/25/25 .....	.....	07/03/2023 .....	.....	.....	.....5,518	5,518	5,411	5,456	.....	.....62	.....	.....62	.....	.....5,518	.....	.....	.....	.....306	11/25/2025	4.B PL
..02358@-AA-0	AmerCareRoyal LLC Term Ln Nt 1 11.916% 11/25/25 .....	.....	07/18/2023	Tax Free Exchange	.....	.....354,776	358,249	351,294	354,243	.....	.....533	.....	.....533	.....	.....354,776	.....	.....	.....	.....22,422	11/25/2025	4.B PL
..03937*-AB-8	Archfield Acquisition Corp Term Ln Nt 1 11.615% 08/04/29 .....	.....	09/29/2023	Redemption 100.0000	.....	.....1,097	1,097	1,097	.....	.....	.....	.....	.....	.....	.....1,097	.....	.....	.....	.....20	08/04/2029	4.A Z
..03957N-AB-2	Archkey Holdings 1st Lien Term Ln Nt 1 10.566% 06/30/28 .....	.....	09/29/2023 .....	.....	.....	.....42,500	42,500	42,161	.....	.....	.....339	.....	.....339	.....	.....42,500	.....	.....	.....	.....1,908	06/30/2028	4.B FE
..03957N-AB-2	Archkey Holdings 1st Lien Term Ln Nt 1 10.566% 06/30/28 .....	.....	07/31/2023	Tax Free Exchange	.....	.....8,628,240	8,691,250	8,625,074	358,257	.....	.....2,599	.....	.....2,599	.....	.....8,628,240	.....	.....	.....	.....252,380	06/30/2028	4.B FE
..05462@-AA-6	AxiomSL Group Term Loan Nt 1 11.177% 12/03/27 .....	.....	09/29/2023	Redemption 100.0000	.....	.....8,292	8,292	8,209	8,223	.....	.....69	.....	.....69	.....	.....8,292	.....	.....	.....	.....679	12/03/2027	4.C
..08579J-BG-6	Berry Plastics Corp Term Ln Z Nt 1 7.161% 07/01/26 .....	.....	08/18/2023	Redemption 100.0000	.....	.....101,917	101,917	102,001	101,975	.....	.....(58)	.....	.....(58)	.....	.....101,917	.....	.....	.....	.....4,266	07/01/2026	2.C FE
..09032@-AB-7	Boats Group LLC Term Ln Nt 1 12.401% 02/18/26 .....	.....	09/29/2023	Redemption 100.0000	.....	.....5,000	5,000	4,875	4,893	.....	.....107	.....	.....107	.....	.....5,000	.....	.....	.....	.....549	02/18/2026	5.B Z
..09788H-AN-1	Advanced Infusion Solutions Last Out Term Ln Nt 1 10.916% 06/27/24 .....	.....	09/29/2023	Redemption 100.0000	.....	.....22,033	22,033	21,581	21,867	.....	.....166	.....	.....166	.....	.....22,033	.....	.....	.....	.....1,752	06/27/2024	4.A PL
..10139#-AA-7	Bottomline Technologies Inc Term Ln Nt 2 10.828% 05/14/29 .....	.....	09/29/2023	Redemption 100.0000	.....	.....7,500	7,500	7,500	7,500	.....	.....	.....	.....	.....	.....7,500	.....	.....	.....	.....598	05/14/2029	4.A PL

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12745#-AA-9	Spectrum Auto (CC SAG Acq) New Term Ln Nt 1 11.066% 06/29/28	.....	09/29/2023	Redemption 100.0000	.....	5,313	5,313	5,233	5,257	.....	56	.....	56	.....	5,313	.....	.....	.....	438	06/29/2028	4.A PL
..12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 1 11.140% 06/29/28	.....	09/29/2023	Redemption 100.0000	.....	1,207	1,207	1,207	732	.....	.....	.....	.....	.....	1,207	.....	.....	.....	65	06/29/2028	4.A PL
..12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 7 11.140% 06/29/28	.....	09/29/2023	Tax Free Exchange	.....	188,472	188,472	188,472	119,887	.....	.....	.....	.....	.....	188,472	.....	.....	.....	13,620	06/29/2028	4.A PL
..12749#-AA-5	CPI Buyer LLC Term Ln Nt 1 11.150% 11/01/28	.....	09/29/2023	Redemption 100.0000	.....	5,709	5,709	5,709	5,709	.....	.....	.....	.....	.....	5,709	.....	.....	.....	463	11/01/2028	5.A PL
..12749#-AB-3	CPI Buyer LLC Delayed Draw Term Ln Nt 2 11.061% 11/01/28	.....	09/29/2023	Redemption 100.0000	.....	180	180	180	180	.....	.....	.....	.....	.....	180	.....	.....	.....	15	11/01/2028	5.A PL
..12749#-AB-3	CPI Buyer LLC Delayed Draw Term Ln Nt 3 11.163% 11/01/28	.....	09/29/2023	Redemption 100.0000	.....	211	211	211	.....	.....	.....	.....	.....	.....	211	.....	.....	.....	12	11/01/2028	4.B Z
..12749#-AB-3	CPI Buyer LLC Delayed Draw Term Ln Nt 1 11.184% 11/01/28	.....	09/29/2023	Redemption 100.0000	.....	173	173	173	173	.....	.....	.....	.....	.....	173	.....	.....	.....	15	11/01/2028	5.A PL
..14078#-AA-4	Capstone Logistics Acq 1st Lien Term Ln Nt 1 10.166% 11/12/27	.....	09/29/2023	Redemption 100.0000	.....	12,505	12,505	12,389	12,442	.....	63	.....	63	.....	12,505	.....	.....	.....	925	11/12/2027	4.B PL
..14078#-AB-2	Capstone Logistics Acq Delayed Draw Term Ln Nt 1 10.166% 11/12/27	.....	09/29/2023	Redemption 100.0000	.....	728	728	728	728	.....	.....	.....	.....	.....	728	.....	.....	.....	54	11/12/2027	4.B PL
..14173#-AA-8	CarePathrx Midco Inc Term Ln Nt 1 5.385% 05/14/26	.....	07/13/2023	Redemption 100.0000	.....	1,027,886	1,027,886	1,002,189	1,013,855	.....	14,031	.....	14,031	.....	1,027,886	.....	.....	.....	101,591	05/14/2026	4.A PL
..14880B-AH-4	Catalent Pharma Solutions Inc Term Ln B-3 Nt 1 7.323% 05/17/26	.....	09/29/2023	Redemption 100.0000	.....	12,124	12,124	12,131	12,127	.....	(3)	.....	(3)	.....	12,124	.....	.....	.....	666	05/17/2026	3.B FE
..24531#-AC-8	Del Real Holdco Term Ln Nt 1 13.890% 03/28/28	.....	09/29/2023	Various	.....	13,936	13,936	13,554	.....	.....	382	.....	382	.....	13,936	.....	.....	.....	791	03/28/2028	4.B Z
..28259H-AC-5	EisnerAmper Term Ln B Nt 1 10.316% 07/28/28	.....	09/29/2023	Redemption 100.0000	.....	6,910	6,910	6,606	6,628	.....	280	.....	280	.....	6,910	.....	.....	.....	585	07/28/2028	4.B FE
..28259H-AD-3	EisnerAmper Term Ln B Add On Nt 1 10.566% 07/28/28	.....	09/29/2023	Redemption 100.0000	.....	5,617	5,617	5,458	4,853	.....	154	.....	154	.....	5,617	.....	.....	.....	419	07/28/2028	4.C FE
..28414B-AF-3	Elanco Animal Health Inc Term Ln Nt 1 7.180% 08/01/27	.....	09/29/2023	Redemption 100.0000	.....	10,000	10,000	10,046	10,032	.....	(32)	.....	(32)	.....	10,000	.....	.....	.....	502	08/01/2027	3.B FE
..29279U-AB-2	Endure Digital Inc Term Ln Nt 1 9.404% 02/10/28	.....	09/29/2023	Redemption 100.0000	.....	27,500	27,500	27,363	27,390	.....	110	.....	110	.....	27,500	.....	.....	.....	1,910	02/10/2028	4.B FE
..29286J-AB-8	Engineered Components Sys Initial Term Ln Nt 1 11.438% 08/02/28	.....	09/01/2023	Redemption 100.0000	.....	12,004,858	12,004,858	11,764,991	11,796,055	.....	208,803	.....	208,803	.....	12,004,858	.....	.....	.....	943,625	08/02/2028	4.C FE
..30068*-AB-2	Excelitas Term Ln Nt 1 10.369% 08/13/29	.....	09/29/2023	Redemption 100.0000	.....	11,203	11,203	11,071	10,378	.....	125	.....	125	.....	11,203	.....	.....	.....	889	08/13/2029	4.C Z
..33939N-AC-0	Flexsys Inc Term Ln Nt 1 10.640% 08/12/28	.....	09/29/2023	Redemption 100.0000	.....	13,750	13,750	13,475	13,508	.....	242	.....	242	.....	13,750	.....	.....	.....	1,071	08/12/2028	4.B FE
..34068G-AH-5	Florida Food Products New Term Ln Nt 1 10.316% 10/18/28	.....	09/29/2023	Redemption 100.0000	.....	7,500	7,500	7,050	7,073	.....	427	.....	427	.....	7,500	.....	.....	.....	501	10/18/2028	4.C FE
..36457I-AD-3	Galway Insurance Hold Inc Term Ln Nt 1 10.740% 09/29/28	.....	09/29/2023	Redemption 100.0000	.....	11,517	11,517	11,517	11,517	.....	.....	.....	.....	.....	11,517	.....	.....	.....	900	09/29/2028	4.A PL
..38362*-AA-0	GovCIO Buyer Com Term Ln Nt 1 10.818% 08/18/27	.....	09/29/2023	Redemption 100.0000	.....	14,429	14,429	14,429	14,429	.....	.....	.....	.....	.....	14,429	.....	.....	.....	915	08/18/2027	4.A PL
..40178#-AA-8	Guidehouse Inc Term Ln Nt 1 11.666% 10/16/28	.....	09/29/2023	Redemption 100.0000	.....	7,491	7,491	7,491	7,491	.....	.....	.....	.....	.....	7,491	.....	.....	.....	638	10/16/2028	4.B PL
..40467A-AH-2	HAH Group Holding Incremental DD Term Ln Nt 1 10.316% 10/29/27	.....	09/29/2023	Redemption 100.0000	.....	7,576	7,576	7,235	.....	.....	341	.....	341	.....	7,576	.....	.....	.....	260	10/29/2027	4.A Z

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..44958Q-A*-3	IG Investments Holdings LLC Term Ln Nt 1 11.416% 09/22/28 .....	.....	07/31/2023	Tax Free Exchange .....	.....	3,314	3,368	3,300	3,311	.....	3	.....	3	.....	3,314	.....	.....	.....	379	09/22/2028	4.A PL
..44958Q-A*-3	IG Investments Holdings LLC Term Ln Nt 2 11.490% 09/22/28 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	3,368	3,368	3,308	3,241	.....	56	.....	56	.....	3,368	.....	.....	.....	278	09/22/2028	4.A PL
..45173J-AQ-7	Coherent Co Term Ln B Nt 1 8.068% 07/01/29 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	15,908	15,908	15,832	.....	76	.....	76	76	.....	15,908	.....	.....	.....	672	07/01/2029	3.B FE
..45778E-AG-9	Innophos Holdings Term Ln Nt 1 8.566% 02/07/27 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	32,500	32,500	32,337	32,391	.....	109	.....	109	.....	32,500	.....	.....	.....	2,025	02/07/2027	4.A FE
..55340#-AG-4	MB2 Dental Solutions LLC Tranche 3 DD Term Ln Nt 1 11.490% 01/29/27 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	7,500	7,500	7,483	1,496	.....	17	.....	17	.....	7,500	.....	.....	.....	413	01/29/2027	3.A PL
..55340#-AG-4	MB2 Dental Solutions LLC Tranche 3 DD Term Ln Nt 4 11.498% 01/29/27 .....	.....	08/30/2023	Tax Free Exchange .....	.....	279,298	279,298	279,298	.....	.....	.....	.....	.....	.....	279,298	.....	.....	.....	7,359	01/29/2027	3.A PL
..55392*-AA-8	MBS Services 1st Lien Term Ln Nt 1 10.869% 02/26/26 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	258,620	258,620	253,628	256,715	.....	1,905	.....	1,905	.....	258,620	.....	.....	.....	24,418	02/26/2026	4.B PL
..56658@-AH-8	Margaritaville Holdings LLC Term Ln Nt 1 10.140% 06/17/27 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	2,082	2,082	2,082	2,082	.....	.....	.....	.....	.....	2,082	.....	.....	.....	154	06/17/2027	4.B PL
..56658@-AJ-4	Margaritaville Holdings LLC Dalayed Draw Term Ln Nt 1 10.148% 06/17/27 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	952	952	952	.....	.....	.....	.....	.....	.....	952	.....	.....	.....	28	06/17/2027	4.B PL
..67052*-AE-6	Aceto Corp 1st Lien Term Ln Nt 1 11.240% 04/29/25 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	7,500	7,500	7,350	7,393	.....	107	.....	107	.....	7,500	.....	.....	.....	684	04/29/2025	4.C
..67098@-AG-5	OIS Management Services Term Ln Nt 1 11.240% 11/16/28 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	25,000	25,000	24,500	24,508	.....	492	.....	492	.....	25,000	.....	.....	.....	2,182	11/16/2028	4.B PL
..67098@-AH-3	OIS Management Services Delayed Draw Term Ln Nt 4 11.246% 11/10/28 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	404	404	404	.....	.....	.....	.....	.....	.....	404	.....	.....	.....	11	11/10/2028	4.B Z
..67098@-AH-3	OIS Management Services Delayed Draw Term Ln Nt 1 11.490% 11/10/28 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	1,125	1,125	1,125	.....	.....	.....	.....	.....	.....	1,125	.....	.....	.....	86	11/10/2028	4.B Z
..67778@-AA-5	Oil Changer Inc Term Ln Nt 1 12.311% 02/08/27 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	5,323	5,323	5,216	5,229	.....	94	.....	94	.....	5,323	.....	.....	.....	873	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 4 12.068% 02/08/27 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	689	689	689	687	.....	2	.....	2	.....	689	.....	.....	.....	117	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 5 12.201% 02/08/27 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	449	449	449	449	.....	.....	.....	.....	.....	449	.....	.....	.....	96	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 7 12.271% 02/08/27 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	1,767	1,767	1,750	.....	18	.....	18	18	.....	1,767	.....	.....	.....	10	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 6 12.276% 02/08/27 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	285	285	285	285	.....	1	.....	1	.....	285	.....	.....	.....	55	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 3 12.394% 02/08/27 .....	.....	07/01/2023	Redemption 0.0000 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	131	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 3 12.394% 02/08/27 .....	.....	09/11/2023	Tax Free Exchange .....	.....	770,503	776,178	769,541	768,615	.....	1,888	.....	1,888	.....	770,503	.....	.....	.....	71,307	02/08/2027	5.B GI
..67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 3 12.077% 02/08/27 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	151	151	151	151	.....	.....	.....	.....	.....	151	.....	.....	.....	31	02/08/2027	5.B GI
..67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 2 12.119% 02/08/27 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	1,063	1,063	1,059	130	.....	4	.....	4	.....	1,063	.....	.....	.....	39	02/08/2027	5.B GI
..67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 1 12.159% 02/08/27 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	173	173	173	173	.....	.....	.....	.....	.....	173	.....	.....	.....	55	02/08/2027	5.B GI
..67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 5 12.160% 02/08/27 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	1,393	1,393	1,393	1,393	.....	.....	.....	.....	.....	1,393	.....	.....	.....	263	02/08/2027	5.B GI

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 6 12.166% 02/08/27 .....	.....	08/07/2023	Tax Free Exchange .....	.....	201,821	203,618	201,582	201,586	.....	.....234	.....	.....234	.....	.....201,821	.....	.....	.....	.....15,003	02/08/2027	5.B GI
..67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 4 12.311% 02/08/27 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	1,747	1,747	1,736	226	.....	.....11	.....	.....11	.....	.....1,747	.....	.....	.....	.....55	02/08/2027	5.B GI
..69428@-AA-5	Pye Barker Company 1st Lien DD Term Ln Nt 1 11.072% 11/26/27 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	15,117	15,117	15,036	15,049	.....	.....68	.....	.....68	.....	.....15,117	.....	.....	.....	.....1,210	11/26/2027	4.C PL
..70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 3 10.811% 10/16/28 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	4,661	4,661	4,661	4,661	.....	.....	.....	.....	.....	.....4,661	.....	.....	.....	.....307	10/16/2028	4.A PL
..70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 3 10.811% 10/16/28 .....	.....	09/29/2023	Tax Free Exchange .....	.....	35,955	35,955	35,955	35,955	.....	.....	.....	.....	.....	.....35,955	.....	.....	.....	.....2,873	10/16/2028	4.A PL
..70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 6 10.865% 10/16/28 .....	.....	08/15/2023	Tax Free Exchange .....	.....	64,025	64,025	64,025	64,025	.....	.....	.....	.....	.....	.....64,025	.....	.....	.....	.....5,539	10/16/2028	4.A PL
..70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 5 10.979% 10/16/28 .....	.....	09/29/2023	Tax Free Exchange .....	.....	16,006	16,006	16,006	16,006	.....	.....	.....	.....	.....	.....16,006	.....	.....	.....	.....1,553	10/16/2028	4.A PL
..70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 1 11.026% 10/16/28 .....	.....	08/17/2023	Redemption 100.0000 .....	.....	(2,330)	(2,330)	(2,330)	(2,330)	.....	.....	.....	.....	.....	.....(2,330)	.....	.....	.....	.....	10/16/2028	4.A PL
..70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 7 11.305% 10/16/28 .....	.....	09/29/2023	Tax Free Exchange .....	.....	51,785	51,785	51,785	51,785	.....	.....	.....	.....	.....	.....51,785	.....	.....	.....	.....4,357	10/16/2028	4.A PL
..72584D-AF-1	Yum Brands New Term Ln B Nt 1 7.195% 03/15/28 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	5,696	5,696	5,721	5,716	.....	.....(20)	.....	.....(20)	.....	.....5,696	.....	.....	.....	.....285	03/15/2028	2.C FE
..74276U-AC-9	Unison (Prism Parent) 1st Lien Term Ln Nt 1 12.081% 09/19/28 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	6,000	6,000	5,865	5,870	.....	.....130	.....	.....130	.....	.....6,000	.....	.....	.....	.....500	09/19/2028	4.A Z
..74743*-AA-5	Quail Buyer Inc Term Ln Nt 1 10.669% 10/01/27 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	6,087	6,087	6,087	6,087	.....	.....	.....	.....	.....	.....6,087	.....	.....	.....	.....536	10/01/2027	3.C Z
..76134#-AA-3	Retail Services WIS Corp Intial Term Ln Nt 1 12.140% 05/20/25 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	70,209	70,209	68,875	69,259	.....	.....950	.....	.....950	.....	.....70,209	.....	.....	.....	.....6,838	05/20/2025	4.B Z
..76168J-AS-5	Zurn Water Solutions Inc 1st Lien Term Ln Nt 1 7.316% 09/15/28 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	9,050	9,050	9,061	9,060	.....	.....(10)	.....	.....(10)	.....	.....9,050	.....	.....	.....	.....478	09/15/2028	3.C FE
..78431@-AA-1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1 10.390% 12/13/23 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	3,087	3,087	3,049	3,078	.....	.....9	.....	.....9	.....	.....3,087	.....	.....	.....	.....396	12/13/2023	3.C PL
..78448*-AA-4	Eyesouth LLC 1st Lien Term Ln B Nt 1 11.179% 10/05/29 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	6,277	6,277	6,198	6,200	.....	.....77	.....	.....77	.....	.....6,277	.....	.....	.....	.....627	10/05/2029	4.A Z
..78448*-AB-2	Eyesouth LLC 1st Lien Delayed Draw Nt 2 11.166% 10/05/29 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	580	580	577	577	.....	.....3	.....	.....3	.....	.....580	.....	.....	.....	.....16	10/05/2029	4.A Z
..82890*-AA-9	SimpliSafe Inc Term Ln Nt 1 11.577% 05/02/28 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	2,222	2,222	2,222	2,222	.....	.....	.....	.....	.....	.....2,222	.....	.....	.....	.....194	05/02/2028	5.A PL
..82890*-AB-7	SimpliSafe Inc Delayed Draw Term Ln Nt 1 11.582% 05/02/28 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	74	74	74	74	.....	.....	.....	.....	.....	.....74	.....	.....	.....	.....1	05/02/2028	5.A PL
..82988#-AA-8	SitusAMC Holdings Corp Term Ln Nt 1 11.140% 12/22/27 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	181,694	181,694	179,877	180,111	.....	.....1,583	.....	.....1,583	.....	.....181,694	.....	.....	.....	.....9,889	12/22/2027	4.A Z
..88233F-AK-6	Vistra Operations Co LLC Incremental Term Ln Nt 1 7.066% 12/31/25 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	27,379	27,379	27,229	21,811	.....	.....99	.....	.....99	.....	.....27,379	.....	.....	.....	.....1,180	12/31/2025	2.C FE
..88233F-AK-6	Vistra Operations Co LLC Incremental Term Ln Nt 2 7.195% 12/31/25 .....	.....	07/31/2023	Tax Free Exchange .....	.....	1,918,938	1,925,080	1,913,135	1,917,703	.....	.....1,235	.....	.....1,235	.....	.....1,918,938	.....	.....	.....	.....78,419	12/31/2025	2.C FE
..88906Q-AC-6	Therm-O-Disc aka Token Buyer Term Ln Nt 2 11.516% 05/26/29 .....	.....	09/29/2023	Redemption 100.0000 .....	.....	22,500	22,500	18,619	18,619	.....	.....3,957	2,307	1,650	.....	.....22,500	.....	.....	.....	.....845	05/26/2029	5.A FE
..90230#-AA-7	Playon Sports Inc Term Ln Nt 1 11.890% 03/14/29 .....	.....	07/31/2023	Redemption 100.0000 .....	.....	3,941	3,941	3,941	3,941	.....	.....	.....	.....	.....	.....3,941	.....	.....	.....	.....246	03/14/2029	4.C PL
..90230#-AC-3	Playon Sports Inc Delayed Draw Term Ln Nt 1 11.890% 03/14/29		07/28/2023	Redemption 100.0000		915	915	915	915						915				70	03/14/2029	4.C PL

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										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..90347B-AJ-7	Axalta Coating Systems Term Ln B-4 Nt 1 8.390% 12/20/29 .....	.....	09/29/2023	Redemption 100.0000																	
..90385K-AK-7	Ultimate Software Group Inc New Incremental Term Ln Nt 1 8.518% 05/03/26 .....	.....	09/29/2023	Redemption 100.0000																	
..91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 5 11.177% 12/22/25 .....	.....	09/08/2023	Redemption 100.0000																	
..91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 7 11.177% 12/22/25 .....	.....	09/11/2023	Tax Free Exchange																	
..91823C-AC-1	V Global Hlds aka Vertellus Initial Term Ln Nt 1 11.367% 12/22/27 .....	.....	09/29/2023	Redemption 100.0000																	
..L7574*-AA-6	Surgical Specialists LLC Delayed Draw Term Ln Nt 1 12.269% 01/31/28 .....	.....	09/29/2023	Redemption 100.0000																	
..L7574*-AB-4	Seal for Life Industries LLC Term Ln Nt 1 11.916% 07/23/25 .....	.....	09/29/2023	Redemption 100.0000																	
..N7844#-AA-4	Burger King Term Ln B-4 Nt 1 7.081% 11/14/26	A.....	09/21/2023	Redemption 100.0000																	
.000000-00-0	Burger King Term Ln B-4 Nt 1 7.081% 11/14/26	A.....	09/21/2023	Redemption 100.0000																	
.000000-00-0	Gateway Casinos 1st Lien Term Ln B Nt 1 13.496% 10/22/27	A.....	09/29/2023	Redemption 100.0000																	
.000000-00-0	Air Canada Term Ln Nt 1 9.128% 08/11/28 ...	A.....	09/29/2023	Redemption 100.0000																	
..68371Y-AJ-2	Open Text Corp Term Ln Nt 1 7.166% 05/30/25	A.....	09/29/2023	Redemption 100.0000																	
..68371Y-AN-3	Open Text Corp Term Ln Nt 1 8.068% 11/16/29	A.....	09/29/2023	Redemption 100.0000																	
..02034#-AA-0	MISYS (Almonde Inc) Term Ln Nt 1 9.152% 04/28/24	D.....	09/13/2023	Redemption 100.0000																	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans																					
2509999997. Total - Bonds - Part 4																					
2509999998. Total - Bonds - Part 5																					
2509999999. Total - Bonds																					
..23281#-12-4	Cyprium Parallel Invs V LP Pfrd Units .....	.....	09/08/2023	Redemption 100.0000																	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
4509999997. Total - Preferred Stocks - Part 4																					
4509999998. Total - Preferred Stocks - Part 5																					
4509999999. Total - Preferred Stocks																					
..69121K-10-4	Blue Owl Capital Corp Com .....	.....	09/26/2023	TJM Capital																	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
..31340#-00-1	Federal Home Loan Bank Cincinnati Com Cl B .....	.....	08/15/2023	Direct																	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																					
5989999997. Total - Common Stocks - Part 4																					

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						9,007,619	XXX	10,045,989	7,620,097	2,425,892			2,425,892		10,045,989		(1,038,370)	(1,038,370)	762,211	XXX	XXX
5999999999. Total - Preferred and Common Stocks						9,107,949	XXX	10,146,319	7,683,697	2,425,892			2,425,892		10,146,319		(1,038,370)	(1,038,370)	762,211	XXX	XXX
6009999999 - Totals						255,166,445	XXX	258,100,910	233,399,094	2,426,176	(152,957)	2,552	2,270,667	10,758	256,569,396	(9,715)	(1,594,902)	(1,604,617)	11,015,608	XXX	XXX

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/16/2020	10/02/2023	72,472	27,190,897	375.19	1,025,484			952					(259,942)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/16/2020	10/03/2023	26,636	9,975,531	374.52	384,883			714					(97,470)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/16/2020	10/04/2023	25,024	9,344,305	373.42	374,353			1,041					(94,716)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/16/2020	10/05/2023	48,290	18,181,339	376.5	656,750			2,432					(166,012)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/16/2020	10/06/2023	49,364	18,477,918	374.32	719,233			3,327					(181,638)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/16/2020	10/06/2023	9,493	3,589,573	378.13	122,744			568					(30,998)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/16/2020	10/06/2023	75,850	28,848,202	380.33	913,239			4,224					(230,633)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/16/2020	10/10/2023	40,801	15,405,317	377.57	538,168			4,464					(135,410)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/16/2020	10/11/2023	34,036	12,831,745	377	457,110			4,209					(114,909)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/16/2020	10/12/2023	53,356	20,192,540	378.45	685,090			6,933					(172,060)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/16/2020	10/13/2023	59,060	22,375,358	378.86	748,877			8,260					(187,908)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/16/2020	10/13/2023	11,817	4,533,320	383.64	128,210			1,414					(32,170)				03
OCT 23 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/30/2020	10/04/2023	582	155,730	267.78	4,693			13		18,068			(1,203)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/30/2020	10/16/2023	57,890	21,862,888	377.66	632,163			8,805					(160,242)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/30/2020	10/17/2023	26,916	10,130,565	376.38	306,840			4,554		1			(77,706)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/30/2020	10/18/2023	22,702	8,598,223	378.75	239,275			3,770					(60,539)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/30/2020	10/19/2023	37,983	14,334,423	377.39	419,333			6,989		1			(105,998)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/30/2020	10/20/2023	64,992	24,498,088	376.94	728,560			12,805		6			(183,994)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/30/2020	10/20/2023	8,215	3,136,764	381.85	77,875			1,369					(19,667)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/30/2020	10/23/2023	48,863	18,423,696	377.05	546,774			11,097		12			(137,702)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/30/2020	10/24/2023	26,117	9,858,384	377.47	288,332			6,112		6			(72,548)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/30/2020	10/25/2023	15,910	6,010,806	377.81	173,892			3,843		4			(43,713)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/30/2020	10/26/2023	52,961	19,949,519	376.68	601,112			13,825		39			(150,969)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/30/2020	10/27/2023	63,338	23,884,786	377.1	709,386			16,952		43			(177,999)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/30/2020	10/27/2023	12,901	4,898,726	379.73	132,231			3,160		1			(33,179)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/13/2020	10/27/2023	1,675	616,604	368.06	31,378			760		229			(7,976)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/13/2020	10/30/2023	56,403	21,084,020	373.81	894,552			24,087		564			(226,753)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/13/2020	10/31/2023	20,827	7,739,849	371.63	352,597			9,813		755			(89,294)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/13/2020	11/01/2023	16,993	6,342,154	373.22	274,608			7,890		305			(69,479)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/13/2020	11/02/2023	42,570	16,040,839	376.81	617,266		18,289		116			(156,031)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/13/2020	11/03/2023	55,127	20,711,600	375.71	826,898		25,243		331			(208,828)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/13/2020	11/03/2023	21,309	8,176,150	383.69	248,679		7,592		1			(62,802)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/13/2020	11/06/2023	60,437	22,915,251	379.16	816,502		27,116		78			(205,632)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/13/2020	11/07/2023	28,554	10,808,324	378.52	393,762		13,428		62			(99,076)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/13/2020	11/08/2023	23,612	8,941,536	378.68	324,198		11,344		55			(81,497)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/13/2020	11/09/2023	40,634	15,458,552	380.43	528,247		18,953		40			(132,669)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/13/2020	11/10/2023	63,987	24,357,447	380.66	826,717		30,394		65			(207,439)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/13/2020	11/10/2023	11,010	4,268,006	387.64	113,295		4,165					(28,428)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/20/2020	10/10/2023	12,355	3,889,772	314.83	146,761		1,258		772			(38,158)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/20/2020	10/12/2023	20,124	6,384,385	317.26	217,036		2,269		225			(56,322)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/20/2020	10/06/2023	10,988	3,523,843	320.71	102,161		488					(26,664)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/20/2020	10/02/2023	27,127	8,575,548	316.13	304,287		292					(79,722)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/20/2020	10/05/2023	19,734	6,188,830	313.61	245,261		939		995			(64,073)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/20/2020	10/06/2023	25,677	8,144,849	317.21	276,391		1,321		15			(72,136)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/20/2020	10/06/2023	12,654	3,971,065	313.81	156,140		746		729			(40,752)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/30/2020	11/10/2023	1,844	697,689	378.42	27,600		1,029		6			(7,022)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/30/2020	11/13/2023	68,228	26,042,437	381.7	924,483		36,945		60			(234,557)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/30/2020	11/14/2023	28,599	10,837,241	378.94	422,405		17,257		125			(107,072)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/30/2020	11/15/2023	30,304	11,516,974	380.05	432,739		18,064		85			(109,590)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/30/2020	11/16/2023	49,440	18,854,979	381.37	678,318		28,918		79			(171,623)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/30/2020	11/17/2023	39,426	15,089,662	382.73	518,457		22,562		35			(131,054)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/30/2020	11/17/2023	39,705	15,300,742	385.36	480,431		20,908		8			(121,442)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/30/2020	11/20/2023	68,603	26,285,117	383.15	891,835		41,174		72			(224,812)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/30/2020	11/21/2023	27,219	10,374,899	381.17	376,705		17,723		87			(94,871)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/30/2020	11/22/2023	24,302	9,276,339	381.71	330,994		15,863		66			(83,282)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/30/2020	11/22/2023	11,056	4,268,205	386.04	131,239		6,290		3			(33,021)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/30/2020	11/24/2023	47,244	18,107,097	383.27	613,223		30,464		76			(154,011)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/30/2020	11/27/2023	52,409	20,114,154	383.79	670,315		35,053		90			(167,886)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/30/2020	11/28/2023	35,662	13,665,456	383.19	465,037			24,722		90			(116,366)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/30/2020	11/29/2023	29,668	11,363,568	383.02	389,249			21,031		89			(97,312)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	11/24/2023	20,276	6,510,109	321.08	203,422			10,171		2,195			(51,421)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	11/20/2023	17,297	5,502,947	318.14	194,946			9,059		4,719			(49,461)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	12/04/2023	20,956	6,827,229	325.79	173,760			10,202		571			(43,520)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	10/18/2023	19,441	6,127,602	315.19	240,923			3,927		3,018			(63,060)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	10/27/2023	25,553	8,058,505	315.37	316,243			7,816		7,147			(82,067)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	11/03/2023	33,737	10,528,662	312.08	475,494			14,817		41,180			(122,578)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	10/13/2023	3,344	1,062,382	317.68	37,402			432		33			(9,837)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	10/26/2023	39,453	12,464,033	315.92	477,547			11,359		7,991			(124,044)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	10/16/2023	18,046	5,745,919	318.41	196,334			2,829		200			(51,488)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	10/19/2023	17,014	5,374,325	315.88	205,327			3,540		1,935			(53,692)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	12/06/2023	2,159	682,740	316.29	26,438			1,598		1,563			(6,609)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	10/20/2023	17,255	5,456,474	316.22	205,592			3,738		1,778			(53,710)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	10/31/2023	22,099	6,879,581	311.31	319,986			9,091		31,904			(82,724)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	11/17/2023	19,689	6,357,339	322.88	182,274			7,984		660			(46,375)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	11/13/2023	17,866	5,750,536	321.87	172,022			6,920		726			(43,931)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	11/08/2023	17,837	5,633,357	315.82	218,573			7,806		7,224			(56,081)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	11/06/2023	33,732	10,800,257	320.18	346,543			11,747		1,852			(89,083)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	11/10/2023	22,731	7,272,819	319.95	236,437			8,872		1,851			(60,551)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	10/23/2023	28,934	9,241,243	319.39	303,937			6,380		558			(79,174)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	10/13/2023	32,923	10,551,902	320.5	327,805			3,790		16			(86,215)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	11/16/2023	23,993	7,677,123	319.97	250,453			10,747		2,738			(63,781)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	12/01/2023	18,177	5,802,739	319.24	197,528			11,085		4,924			(49,609)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/14/2020	11/13/2023	484	182,752	377.79	7,904			320		3			(2,032)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/14/2020	11/30/2023	35,249	13,533,268	383.93	482,563			26,834		77			(122,094)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/14/2020	12/01/2023	39,895	15,373,174	385.34	522,626			29,519		51			(132,108)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/14/2020	12/01/2023	25,815	10,064,678	389.88	292,740			16,534		3			(73,998)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/14/2020	12/04/2023	58,993	22,745,225	385.56	769,265			45,460		91			(193,914)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/14/2020	12/05/2023	21,226	8,147,057	383.83	292,278			17,526		76			(73,609)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/14/2020	12/06/2023	30,347	11,661,327	384.26	412,422			25,087		99			(103,771)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/14/2020	12/07/2023	45,530	17,623,193	387.07	566,845			34,971		48			(142,494)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/14/2020	12/08/2023	42,417	16,356,820	385.62	553,117			34,602		92			(138,915)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/14/2020	12/08/2023	12,233	4,750,653	388.36	146,302			9,152		8			(36,744)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/14/2020	12/11/2023	60,553	23,351,805	385.64	790,827			51,513		168			(198,070)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/14/2020	12/12/2023	23,938	9,215,840	384.98	319,100			21,059		94			(79,848)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/14/2020	12/13/2023	42,143	16,195,566	384.3	574,410			38,399		232			(143,602)				03
NOV 23 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/29/2020	11/16/2023	446	123,114	275.8	5,455			239		10,223			(1,418)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/29/2020	12/14/2023	41,795	16,129,933	385.93	573,845			39,392		130			(145,324)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/29/2020	12/15/2023	50,304	19,519,918	388.04	647,411			45,001		72			(163,803)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/29/2020	12/15/2023	29,214	11,466,538	392.5	326,029			22,662		6			(82,489)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/29/2020	12/18/2023	66,292	25,721,951	388.01	855,167			61,648		122			(215,768)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/29/2020	12/19/2023	24,989	9,683,640	387.52	327,603			23,897		61			(82,581)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/29/2020	12/20/2023	21,961	8,506,301	387.33	289,671			21,378		62			(72,952)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/29/2020	12/21/2023	46,951	18,177,080	387.15	623,509			46,548		152			(156,883)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/29/2020	12/22/2023	44,643	17,263,614	386.7	601,347			45,406		183			(151,167)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/29/2020	12/22/2023	21,101	8,279,162	392.35	237,603			17,941		9			(59,729)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/29/2020	12/26/2023	46,050	17,773,899	385.97	635,950			50,176		317			(159,279)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/29/2020	12/27/2023	26,779	10,315,419	385.21	378,651			30,195		254			(94,749)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/29/2020	12/28/2023	57,440	22,305,827	388.33	738,109			59,481		191			(184,527)				03
NOV 23 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	01/07/2021	11/20/2023	22,385	7,098,795	317.12	278,741			13,362		8,650			(72,959)				03
DEC 23 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	01/07/2021	12/04/2023	27,097	8,628,877	318.44	323,351			19,579		10,256			(83,515)				03
NOV 23 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	01/07/2021	11/15/2023	21,360	6,785,680	317.68	259,374			11,245		5,703			(68,217)				03
DEC 23 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	01/07/2021	12/20/2023	17,446	5,588,682	320.35	195,120			14,548		5,611			(49,644)				03
NOV 23 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	01/07/2021	11/28/2023	18,699	5,923,342	316.77	237,217			13,091		10,014			(61,618)				03
DEC 23 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	01/07/2021	12/08/2023	15,197	4,914,393	323.37	149,027			9,551		1,286			(38,345)				03
JAN 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	01/07/2021	01/04/2024	15,554	5,028,385	323.29	156,133			13,633		3,130			(39,177)				03
DEC 23 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	01/07/2021	12/22/2023	33,076	10,794,402	326.35	289,365			22,072		1,711			(73,485)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/07/2021	12/29/2023	15,377	5,029,656	327.08	131,169		10,789		810			(33,095)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/07/2021	12/28/2023	23,873	7,720,447	323.4	237,389		19,325		3,894			(59,951)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/07/2021	12/15/2023	28,658	9,354,124	326.41	248,613		17,459		1,074			(63,550)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/07/2021	12/07/2023	29,553	9,435,806	319.28	341,849		21,607		9,391			(88,042)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/07/2021	12/12/2023	14,798	4,749,601	320.96	160,616		10,859		3,229			(41,172)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/07/2021	12/14/2023	23,409	7,541,245	322.15	242,461		16,815		3,724			(62,035)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/07/2021	01/05/2024	17,287	5,665,560	327.73	144,224		12,714		943			(36,155)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/25/2021	12/29/2023	52,943	20,589,708	388.9	739,091		61,706		153			(189,279)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/25/2021	12/29/2023	14,550	5,713,152	392.65	180,859		15,100		10			(46,318)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/25/2021	01/02/2024	47,483	18,354,187	386.54	713,674		62,030		397			(182,087)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/25/2021	01/03/2024	24,205	9,305,286	384.44	387,276		33,991		421			(98,718)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/25/2021	01/04/2024	27,898	10,825,179	388.03	401,170		35,551		157			(102,164)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/25/2021	01/05/2024	37,692	14,662,052	389	526,552		47,110		161			(133,969)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/25/2021	01/05/2024	25,513	10,028,988	393.09	314,068		28,099		25			(79,907)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/25/2021	01/08/2024	45,032	17,670,095	392.39	567,403		52,205		70			(143,960)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/25/2021	01/09/2024	27,723	10,873,094	392.2	351,809		32,666		49			(89,177)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/25/2021	01/10/2024	24,289	9,493,661	390.86	321,346		30,108		73			(81,380)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/25/2021	01/11/2024	38,930	15,244,485	391.59	503,750		47,621		96			(127,455)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2021	12/19/2023	15,545	4,946,501	318.21	179,195		13,521		8,702			(46,724)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2021	02/01/2024	19,976	6,437,340	322.25	201,805		22,752		8,767			(50,497)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2021	12/28/2023	17,196	5,493,806	319.49	189,470		15,789		8,197			(48,982)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2021	01/17/2024	19,324	6,133,678	317.42	234,241		23,511		19,497			(59,431)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2021	01/26/2024	23,990	7,737,290	322.52	238,620		25,731		9,034			(60,040)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2021	01/12/2024	17,571	5,762,848	327.98	136,950		13,171		1,113			(34,909)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2021	01/19/2024	17,418	5,613,357	322.27	174,125		17,768		6,191			(44,097)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2021	12/14/2023	16,538	5,269,096	318.6	187,051		13,284		7,557			(49,007)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2021	12/22/2023	16,782	5,334,194	317.85	196,649		15,357		10,838			(51,129)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2021	02/02/2024	3,968	1,284,646	323.75	37,714		4,283		1,258			(9,429)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2021	01/08/2024	34,290	11,148,917	325.14	301,271		27,953		4,517			(77,082)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2021	01/05/2024	20,438	6,482,628	317.19	248,057		22,381		18,810			(63,646)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2021	01/22/2024	22,941	7,498,807	326.88	189,253		19,783		2,640			(47,795)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2021	01/11/2024	19,906	6,420,552	322.54	195,604		18,646		5,703			(49,906)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2021	01/12/2024	16,202	5,269,030	325.2	142,462		13,701		2,323			(36,314)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2021	01/02/2024	17,993	5,742,796	319.16	201,610		17,672		10,145			(51,875)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2021	01/29/2024	16,676	5,402,137	323.94	156,764		17,290		4,727			(39,335)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/09/2021	01/16/2024	58,149	22,642,740	389.39	933,296		93,417		391			(238,344)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/09/2021	01/17/2024	17,438	6,757,981	387.55	295,220		29,798		217			(75,323)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/09/2021	01/18/2024	29,212	11,347,355	388.45	482,288		49,084		289			(122,936)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/09/2021	01/19/2024	44,211	17,394,455	393.44	630,452		64,692		92			(160,553)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/09/2021	01/19/2024	22,711	9,021,227	397.21	288,436		29,597		13			(73,454)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/09/2021	01/12/2024	32,077	12,555,227	391.41	484,361		46,844		90			(124,160)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/09/2021	01/12/2024	20,967	8,313,515	396.5	271,107		26,220		9			(69,495)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/09/2021	01/12/2024	7,900	3,112,979	394.06	110,123		10,650		9			(28,229)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/16/2021	01/22/2024	39,619	15,514,459	391.59	621,228		65,729		178			(158,797)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/16/2021	01/23/2024	24,556	9,565,342	389.53	408,859		43,601		218			(104,414)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/16/2021	01/24/2024	21,559	8,397,473	389.51	359,390		38,626		201			(91,695)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/16/2021	01/25/2024	39,095	15,338,982	392.35	600,111		64,998		160			(152,969)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/16/2021	01/26/2024	57,397	22,634,649	394.35	831,114		90,709		130			(211,655)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/16/2021	01/26/2024	9,720	3,801,842	391.13	154,745		16,889		61			(39,408)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/16/2021	01/29/2024	52,007	20,160,968	387.66	915,840		102,233		1,010			(232,581)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/16/2021	01/30/2024	26,769	10,321,389	385.57	499,780		56,202		946			(126,803)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/16/2021	01/31/2024	21,100	8,153,538	386.43	384,858		43,596		613			(97,554)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/16/2021	02/01/2024	56,883	22,236,530	390.92	913,534		104,234		491			(231,350)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/16/2021	02/02/2024	26,863	10,510,686	391.27	427,390		49,116		218			(108,135)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/16/2021	02/02/2024	10,475	4,154,998	396.66	141,936		16,311		16			(35,911)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/16/2021	02/02/2024	14,216	5,665,703	398.55	181,820		20,895		12			(46,003)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/16/2021	02/05/2024	49,510	19,485,643	393.57	737,204		86,529		232			(186,004)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/16/2021	02/06/2024	14,842	5,828,325	392.68	227,089		26,840		94			(57,244)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2021	02/07/2024	16,637	6,542,154	393.22	250,559			29,817		94			(63,102)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2021	02/08/2024	57,703	22,865,786	396.27	793,987			95,132		137			(199,777)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2021	02/09/2024	39,084	15,470,004	395.81	545,619			65,816		112			(137,158)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2021	02/09/2024	17,771	7,142,347	401.91	205,611			24,802		7			(51,687)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2021	02/12/2024	75,190	29,760,016	395.8	1,051,902			129,435		247			(263,700)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2021	02/13/2024	24,853	9,857,022	396.62	339,237			42,016		67			(84,965)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2021	02/14/2024	23,218	9,212,758	396.79	315,536			39,333		62			(78,956)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2021	02/15/2024	36,284	14,373,145	396.13	503,258			63,138		123			(125,814)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/22/2021	01/24/2024	17,567	5,566,784	316.89	214,703			23,206		21,093			(55,088)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/22/2021	02/09/2024	24,396	7,879,902	323	235,815			28,603		10,185			(59,609)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/22/2021	01/16/2024	16,979	5,421,663	319.31	187,539			19,003		11,381			(48,483)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/22/2021	02/05/2024	20,479	6,613,803	322.95	197,760			23,342		8,162			(50,175)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/22/2021	02/16/2024	19,472	6,430,469	330.25	138,496			17,583		1,632			(34,783)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/22/2021	02/21/2024	17,472	5,570,311	318.82	201,584			26,398		18,934			(50,396)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/22/2021	02/16/2024	20,579	6,662,869	323.77	193,638			24,583		8,023			(48,632)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/22/2021	02/12/2024	19,603	6,396,374	326.29	165,315			20,454		4,063			(41,672)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/22/2021	01/31/2024	18,398	5,829,149	316.83	226,393			25,789		23,790			(57,708)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2021	02/16/2024	73,153	29,177,246	398.85	831,755			106,181		115			(210,055)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2021	02/16/2024	13,306	5,350,282	402.09	136,255			17,394		8			(34,410)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2021	02/20/2024	65,807	26,008,837	395.23	840,353			109,982		355			(211,444)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2021	02/21/2024	37,143	14,698,050	395.72	467,253			61,526		182			(117,459)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2021	02/22/2024	46,297	18,337,886	396.09	576,401			76,359		212			(144,763)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2021	02/23/2024	66,280	26,338,255	397.38	792,706			105,646		220			(198,905)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/09/2021	02/26/2024	66,773	26,138,927	391.46	984,233			134,627		1,206			(248,332)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/09/2021	02/27/2024	34,735	13,592,598	391.32	514,429			70,776		669			(129,676)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/09/2021	02/28/2024	23,255	9,101,001	391.35	344,180			47,626		458			(86,680)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/09/2021	03/01/2024	88,053	34,866,220	395.97	1,134,119			158,735		563			(285,096)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/09/2021	03/01/2024	14,303	5,615,920	392.63	203,966			28,548		217			(51,273)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/09/2021	03/04/2024	9,835	3,917,047	398.29	118,114			16,811		38			(29,610)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/09/2021	03/05/2024	68,335	26,915,020	393.87	940,970			134,671		861			(235,674)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/09/2021	03/06/2024	27,267	10,702,543	392.51	391,280			56,307		496			(97,910)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/09/2021	03/07/2024	26,472	10,368,651	391.68	389,407			56,343		605			(97,352)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/09/2021	03/08/2024	48,763	19,193,219	393.6	677,809			98,602		719			(169,297)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2021	02/12/2024	17,487	5,630,717	322	173,898			22,046		9,394			(44,914)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2021	02/15/2024	14,804	4,757,922	321.4	151,244			19,548		9,307			(38,953)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2021	02/20/2024	19,312	6,152,892	318.6	221,688			29,558		21,574			(56,827)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2021	02/22/2024	28,776	9,332,047	324.3	261,920			35,348		10,884			(67,014)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2021	02/23/2024	13,295	4,265,493	320.83	139,842			18,986		10,171			(35,746)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2021	02/23/2024	9,447	3,077,950	325.81	80,692			10,955		2,616			(20,626)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2021	02/27/2024	17,727	5,602,748	316.06	225,665			31,366		31,708			(57,469)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2021	03/01/2024	23,816	7,596,978	318.98	271,034			38,323		27,016			(68,830)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2021	03/01/2024	10,300	3,312,200	321.58	105,579			14,928		7,345			(26,812)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2021	03/05/2024	25,316	8,124,789	320.93	267,218			38,634		21,127			(67,609)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2021	03/08/2024	19,117	6,041,617	316.04	244,951			35,996		36,345			(61,804)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2021	03/08/2024	12,488	4,039,350	323.45	119,149			17,509		6,727			(30,063)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2021	03/11/2024	12,012	3,927,533	326.98	98,942			14,773		3,307			(24,895)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2021	03/13/2024	14,288	4,576,610	320.32	155,419			23,449		14,200			(39,034)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2021	03/15/2024	20,023	6,483,486	323.81	189,214			28,842		10,857			(47,434)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2021	03/15/2024	12,919	4,180,127	323.56	123,359			18,804		7,341			(30,925)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2021	03/15/2024	7,822	2,574,666	329.16	58,802			8,963		1,431			(14,741)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2021	01/30/2024	12,620	3,985,238	315.79	159,610			18,499		19,478			(41,737)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2021	02/07/2024	13,749	4,408,367	320.64	144,066			17,666		9,182			(37,386)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2021	02/09/2024	10,500	3,353,652	319.41	115,817			14,395		9,128			(29,998)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/19/2021	01/22/2024	879	348,878	397.03	11,371			1,241		1			(2,999)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/19/2021	03/08/2024	62,365	24,606,052	394.55	892,441			131,266		727			(225,381)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/19/2021	03/11/2024	15,066	6,047,530	401.39	175,072			26,164		32			(44,091)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/19/2021	03/12/2024	72,966	29,002,530	397.48	958,044			143,927		459			(241,056)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/19/2021	03/13/2024	27,160	10,745,193	395.62	377,529			57,012		283			(94,904)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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	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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	03/19/2021	03/14/2024	22,051	8,756,077	397.09	293,273			44,517		164			(73,656)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	03/19/2021	03/15/2024	106,313	42,078,503	395.8	1,471,366			224,491		1,125			(369,194)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	03/19/2021	03/15/2024	6,504	2,617,696	402.45	73,305			11,184		12			(18,394)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	03/19/2021	03/18/2024	15,077	6,044,962	400.93	178,516			27,653		48			(44,670)				03
FEB 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	7H6GLXDRUGOFU57RNE97	03/24/2021	02/27/2024	855	245,525	287.11	10,664			1,488		10,236			(2,726)				03
MAR 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	7H6GLXDRUGOFU57RNE97	03/24/2021	03/08/2024	1,015	302,066	297.47	8,327			1,228		4,651			(2,109)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	03/24/2021	03/22/2024	58,904	23,262,293	394.92	809,927			128,313		941			(202,482)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	03/24/2021	03/19/2024	71,704	28,398,326	396.05	951,511			148,537		804			(238,533)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	03/24/2021	03/20/2024	27,613	10,878,488	393.96	390,450			61,254		524			(97,792)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	03/24/2021	03/21/2024	32,020	12,634,511	394.58	444,760			70,118		539			(111,292)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	03/24/2021	03/22/2024	61,886	24,517,885	396.18	819,367			129,808		733			(204,842)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	04/01/2021	03/25/2024	16,794	6,738,000	401.22	199,510			32,393		63			(50,246)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	04/01/2021	03/26/2024	85,644	33,874,756	395.53	1,211,006			197,556		1,322			(304,705)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	04/01/2021	03/27/2024	30,626	12,113,693	395.54	433,354			71,029		484			(108,937)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	04/01/2021	03/28/2024	29,098	11,489,357	394.85	420,467			69,240		553			(105,600)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	04/01/2021	03/28/2024	58,129	22,995,081	395.59	821,357			135,256		933			(206,284)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	04/01/2021	03/28/2024	9,809	3,928,032	400.44	119,575			19,691		49			(30,031)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	04/01/2021	03/28/2024	6,891	2,762,220	400.83	82,971			13,663		31			(20,838)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	04/01/2021	03/22/2024	9,394	3,771,934	401.54	110,282			17,649		29			(27,851)				03
MAR 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L10CEMIK50	04/06/2021	03/19/2024	14,830	4,722,830	318.47	206,897			32,688		20,798			(52,493)				03
MAR 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L10CEMIK50	04/06/2021	03/21/2024	14,024	4,442,434	316.78	208,289			33,233		25,676			(52,749)				03
MAR 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L10CEMIK50	04/06/2021	03/22/2024	15,150	4,927,642	325.25	163,358			26,192		6,746			(41,331)				03
MAR 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L10CEMIK50	04/06/2021	03/22/2024	15,835	5,080,741	320.86	202,437			32,457		15,425			(51,219)				03
MAR 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L10CEMIK50	04/06/2021	03/26/2024	14,938	4,833,807	323.6	172,346			28,167		9,390			(43,445)				03
MAR 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L10CEMIK50	04/06/2021	03/28/2024	30,744	9,928,205	322.93	364,535			60,140		22,130			(91,722)				03
MAR 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L10CEMIK50	04/06/2021	03/28/2024	10,515	3,473,246	330.31	92,621			15,280		1,826			(23,305)				03
APR 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L10CEMIK50	04/06/2021	04/02/2024	15,601	5,049,469	323.67	180,345			30,444		10,325			(45,169)				03
APR 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L10CEMIK50	04/06/2021	04/05/2024	20,004	6,526,718	326.27	209,112			35,777		8,549			(52,230)				03
FEB 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L10CEMIK50	04/06/2021	02/27/2024	12,528	3,955,440	315.73	190,955			26,969		23,580			(49,413)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/06/2021	03/05/2024	11,073	3,480,355	314.31	178,153		26,169		26,660			(45,797)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/06/2021	03/12/2024	15,267	4,803,960	314.67	243,379		37,110		36,118			(62,154)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/06/2021	03/15/2024	16,825	5,321,913	316.31	253,420		39,242		31,942			(64,537)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/06/2021	03/18/2024	16,506	5,299,497	321.06	208,914		32,843		15,063			(53,054)				03
MAR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/08/2021	03/18/2024	2,793	1,184,061	424.01	28,892		4,563		1			(7,371)				03
MAR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/08/2021	03/22/2024	6,649	2,807,999	422.34	72,913		11,745		3			(18,534)				03
MAR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/08/2021	03/28/2024	8,087	3,418,532	422.72	87,914		14,571		4			(22,223)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/08/2021	04/02/2024	3,014	1,281,896	425.28	30,186		5,119		1			(7,595)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/08/2021	04/05/2024	12,488	5,293,509	423.89	131,272		22,562		7			(32,939)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	04/12/2021	04/01/2024	9,084	3,669,020	403.88	103,290		17,453		22			(26,037)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	04/12/2021	04/02/2024	94,896	37,518,011	395.36	1,400,662		237,751		1,823			(352,750)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	04/12/2021	04/03/2024	22,617	8,932,322	394.94	338,123		57,652		489			(85,076)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	04/12/2021	04/04/2024	36,296	14,308,929	394.23	554,238		94,925		939			(139,325)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	04/12/2021	04/05/2024	52,803	21,005,546	397.81	725,513		124,812		628			(182,212)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	04/12/2021	04/05/2024	40,611	16,135,618	397.32	566,525		97,461		540			(142,283)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	04/12/2021	04/05/2024	4,483	1,816,582	405.25	48,950		8,421		9			(12,294)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	04/12/2021	04/08/2024	5,785	2,316,815	400.49	73,411		12,796		40			(18,386)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	04/12/2021	04/09/2024	64,799	25,808,126	398.28	879,970		154,055		769			(220,194)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	04/12/2021	04/10/2024	42,497	16,876,798	397.13	597,932		105,131		670			(149,483)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	04/12/2021	04/11/2024	25,786	10,208,372	395.89	376,474		66,477		547			(94,032)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/21/2021	04/16/2024	10,755	3,336,862	310.26	73,498		13,363		1			(18,425)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/21/2021	04/19/2024	13,037	4,037,612	309.71	91,907		16,917		2			(22,977)				03
MAR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/21/2021	03/26/2024	8,220	2,502,999	304.5	74,687		12,378		5			(19,091)				03
MAR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/21/2021	03/28/2024	8,975	2,752,761	306.73	72,949		12,204		2			(18,612)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/21/2021	04/05/2024	10,235	3,152,677	308.02	78,197		13,565		2			(19,803)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/21/2021	04/05/2024	6,107	1,876,105	307.19	48,704		8,449		2			(12,334)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/21/2021	04/09/2024	8,429	2,586,615	306.86	68,500		12,092		3			(17,283)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/21/2021	04/12/2024	14,842	4,555,299	306.91	120,510		21,547		7			(30,322)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/21/2021	04/12/2024	9,124	2,816,956	308.74	67,399			12,051		2			(16,958)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	04/02/2024	12,728	4,070,710	319.83	192,115			33,068		15,826			(49,062)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	04/05/2024	14,750	4,758,936	322.65	201,334			35,121		11,908			(51,273)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	04/08/2024	7,962	2,627,520	330.01	82,054			14,503		1,714			(20,838)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	04/09/2024	17,840	5,780,938	324.04	231,830			41,152		11,778			(58,819)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	04/11/2024	17,532	5,659,751	322.82	238,590			42,716		14,429			(60,422)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	04/12/2024	10,220	3,354,069	328.19	113,490			20,405		3,292			(28,714)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	04/12/2024	10,143	3,342,427	329.52	106,881			19,217		2,531			(27,042)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	04/15/2024	10,146	3,410,085	336.11	81,690			14,873		664			(20,611)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	04/16/2024	10,862	3,572,960	328.95	117,399			21,463		3,172			(29,594)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	04/18/2024	16,525	5,416,540	327.77	187,315			34,528		6,142			(47,131)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	04/19/2024	11,431	3,778,701	330.56	116,150			21,497		2,537			(29,198)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	04/19/2024	11,702	3,911,223	334.24	102,296			18,933		1,228			(25,715)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	04/23/2024	14,630	4,818,311	329.35	156,429			29,420		4,287			(39,179)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	04/25/2024	12,679	4,150,117	327.31	146,994			27,864		5,489			(36,748)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	04/26/2024	7,643	2,522,171	330.01	79,787			15,184		2,047			(19,928)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	03/19/2024	12,309	3,885,146	315.64	213,580			34,416		26,280			(55,268)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	03/22/2024	14,249	4,525,884	317.63	231,118			37,792		23,136			(59,636)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	03/27/2024	15,387	4,947,354	321.52	217,799			36,471		13,962			(55,935)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/12/2024	35,525	14,151,907	398.37	514,040			92,853		446			(130,664)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/12/2024	43,890	17,465,092	397.93	643,425			116,224		608			(163,552)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/12/2024	6,640	2,678,946	403.46	82,335			14,872		25			(20,929)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/16/2024	66,145	26,454,569	399.95	914,781			168,021		645			(231,665)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/17/2024	40,290	16,078,526	399.07	572,521			105,590		491			(144,855)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/18/2024	33,741	13,496,532	400	466,305			86,353		342			(117,872)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/19/2024	31,693	12,653,695	399.26	448,137			83,326		389			(113,174)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/19/2024	51,331	20,458,865	398.57	740,702			137,725		733			(187,060)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/22/2024	6,602	2,666,070	403.83	81,402			15,319		31			(20,501)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/23/2024	62,218	24,792,186	398.47	902,790			170,573		999			(227,154)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/30/2021	04/24/2024	34,057	13,589,954	399.04	485,988		92,186		495			(122,168)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/30/2021	04/25/2024	30,150	12,022,816	398.77	433,855		82,620		475			(108,963)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/30/2021	04/26/2024	77,025	30,853,828	400.57	1,051,389		201,001		842			(263,814)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/30/2021	04/26/2024	7,351	2,981,325	405.57	86,080		16,456		26			(21,599)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/30/2021	04/29/2024	4,485	1,836,579	409.49	46,510		8,995		7			(11,638)				03
APR 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	05/05/2021	04/22/2024	4,722	2,011,069	425.88	54,930		10,395		3				(13,911)				03
APR 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	05/05/2021	04/23/2024	3,809	1,636,738	429.74	39,069		7,423		1				(9,885)				03
APR 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	05/05/2021	04/26/2024	24,283	10,323,313	425.13	290,052		55,759		24				(73,183)				03
APR 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	05/05/2021	04/30/2024	9,770	4,148,283	424.59	119,008		23,232		12				(29,917)				03
MAY 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	05/05/2021	05/02/2024	7,726	3,279,336	424.46	94,608		18,608		11				(23,739)				03
MAY 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	05/05/2021	05/02/2024	12,749	5,364,866	420.82	174,885		34,398		37				(43,882)				03
APR 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	05/05/2021	04/08/2024	3,557	1,513,129	425.39	41,677		7,442		2				(10,694)				03
APR 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	05/05/2021	04/09/2024	3,457	1,467,197	424.39	41,858		7,507		2				(10,730)				03
APR 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	05/05/2021	04/12/2024	14,742	6,265,506	425.01	175,287		31,841		9				(44,807)				03
APR 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	05/05/2021	04/15/2024	6,384	2,727,402	427.24	70,739		13,012		3				(18,032)				03
APR 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	05/05/2021	04/16/2024	5,959	2,553,986	428.57	63,250		11,682		2				(16,108)				03
APR 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	05/05/2021	04/19/2024	11,342	4,834,916	426.27	130,047		24,316		7				(33,026)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	05/11/2021	04/30/2024	69,401	27,767,882	400.11	933,438		182,723		922			(235,299)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	05/11/2021	05/01/2024	39,498	15,781,179	399.54	540,733		106,251		606			(136,181)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	05/11/2021	05/02/2024	34,027	13,569,050	398.77	476,722		94,026		628			(119,949)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	05/11/2021	05/03/2024	34,700	13,928,720	401.4	449,370		88,964		375			(112,963)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	05/11/2021	05/03/2024	38,120	15,167,074	397.88	548,924		108,673		863			(137,989)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	05/11/2021	05/03/2024	4,729	1,896,182	400.94	62,144		12,303		56			(15,622)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	05/11/2021	05/06/2024	8,445	3,398,690	402.45	106,154		21,250		78			(26,612)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	05/11/2021	05/07/2024	55,154	22,191,723	402.36	695,491		139,736		533			(174,192)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	05/11/2021	05/08/2024	31,649	12,690,235	400.97	416,499		83,987		421			(104,220)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	05/11/2021	05/09/2024	34,430	13,818,168	401.34	448,280		90,723		433			(112,070)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/11/2021	.05/10/2024	64,428	25,911,717	402.18	818,238			166,193		694			(204,372)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/12/2021	.04/22/2024	4,597	1,849,585	402.36	57,093			10,844		30			(14,512)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/12/2021	.04/26/2024	8,495	3,398,576	400.08	113,320			21,865		103			(28,698)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/12/2021	.04/26/2024	7,964	3,224,031	404.85	91,660			17,686		33			(23,213)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/12/2021	.04/30/2024	8,877	3,599,821	405.52	100,311			19,654		35			(25,309)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/12/2021	.05/03/2024	6,141	2,501,670	407.34	65,652			13,009		17			(16,519)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/12/2021	.05/03/2024	14,109	5,644,826	400.09	188,918			37,435		202			(47,534)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/12/2021	.05/07/2024	6,499	2,639,943	406.18	72,274			14,534		27			(18,118)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/12/2021	.05/10/2024	10,103	4,123,279	408.14	105,774			21,504		29			(26,444)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/12/2021	.03/22/2024	4,746	1,892,875	398.84	64,497			10,698		29			(16,882)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/12/2021	.03/28/2024	7,356	2,966,914	403.36	87,163			14,873		18			(22,684)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/12/2021	.04/05/2024	6,939	2,804,261	404.11	80,705			14,278		18			(20,844)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/12/2021	.04/09/2024	5,443	2,187,062	401.82	68,199			12,277		28			(17,548)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/12/2021	.04/12/2024	7,313	2,944,989	402.69	89,368			16,295		34			(22,930)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/12/2021	.04/15/2024	8,373	3,406,386	406.84	89,840			16,587		15			(22,986)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/12/2021	.04/19/2024	7,609	3,061,137	402.29	94,507			17,737		47			(24,090)				03
MAY 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	.05/12/2021	.05/10/2024	14,119	4,429,880	313.75	72,551			14,749		1			(18,138)				03
MAY 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	.05/12/2021	.05/10/2024	5,437	1,702,308	313.09	29,012			5,898		1			(7,253)				03
APR 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	.05/12/2021	.04/22/2024	17,213	5,365,847	311.74	97,823			18,581		2			(24,866)				03
APR 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	.05/12/2021	.04/26/2024	15,632	4,857,247	310.73	94,279			18,191		2			(23,876)				03
APR 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	.05/12/2021	.04/26/2024	7,617	2,374,131	311.67	43,592			8,411		1			(11,040)				03
APR 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	.05/12/2021	.04/29/2024	11,218	3,490,870	311.19	66,090			12,900		2			(16,691)				03
APR 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	.05/12/2021	.04/30/2024	9,151	2,861,634	312.71	49,527			9,704		1			(12,496)				03
MAY 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	.05/12/2021	.05/03/2024	15,136	4,719,268	311.8	86,433			17,127		2			(21,748)				03
MAY 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	.05/12/2021	.05/03/2024	18,109	5,619,045	310.29	112,459			22,284		5			(28,296)				03
MAY 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	.05/12/2021	.05/06/2024	9,661	3,029,051	313.53	50,114			10,041		1			(12,575)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/21/2021	.05/13/2024	6,650	2,710,745	407.64	72,284			15,004		23			(18,204)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/21/2021	.05/14/2024	62,276	24,914,619	400.07	855,667			178,231		1,135			(215,297)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/21/2021	.05/15/2024	34,587	13,783,051	398.5	498,058			104,106		881			(125,202)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/21/2021	05/16/2024	22,859	9,108,874	398.48	329,628			69,140		596			(82,786)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/21/2021	05/17/2024	44,537	17,801,740	399.71	619,505			130,392		928			(155,446)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/21/2021	05/17/2024	31,938	12,806,391	400.98	427,646			90,010		515			(107,305)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/21/2021	05/20/2024	4,994	2,026,901	405.86	57,682			12,266		31			(14,434)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/21/2021	05/10/2024	39,682	15,850,021	399.43	554,352			113,845		758			(139,998)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/28/2021	05/02/2024	15,949	5,217,409	327.14	196,863			39,557		7,588			(50,463)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/28/2021	05/07/2024	18,870	6,258,351	331.66	195,973			40,110		4,206			(50,001)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/28/2021	05/03/2024	21,253	7,009,360	329.81	236,769			47,754		6,375			(60,636)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/28/2021	05/10/2024	13,404	4,439,009	331.17	142,256			29,432		3,382			(36,194)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/28/2021	05/09/2024	18,560	6,112,110	329.32	211,631			43,629		6,460			(53,895)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/28/2021	05/16/2024	15,634	5,118,709	327.4	192,763			40,732		8,036			(48,771)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/28/2021	05/14/2024	25,313	8,315,833	328.52	298,682			62,676		10,609			(75,711)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/28/2021	05/17/2024	14,486	4,767,217	329.09	167,564			35,530		5,661			(42,356)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/28/2021	05/24/2024	17,649	5,816,846	329.58	201,288			43,702		6,762			(50,553)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/28/2021	05/22/2024	23,519	7,713,376	327.97	284,880			61,440		11,574			(71,679)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/28/2021	05/24/2024	16,192	5,343,581	330.01	181,625			39,433		5,768			(45,615)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/28/2021	04/09/2024	14,993	4,813,248	321.03	228,669			41,915		16,207			(59,910)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/28/2021	04/18/2024	20,359	6,607,446	324.54	274,669			52,268		13,327			(71,346)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/28/2021	04/26/2024	16,331	5,349,755	327.58	197,460			38,783		6,806			(50,903)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/28/2021	04/23/2024	16,934	5,510,731	325.43	221,675			43,034		9,958			(57,308)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/28/2021	04/30/2024	32,737	10,834,925	330.97	347,763			69,356		7,663			(89,313)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/02/2021	05/17/2024	33,852	10,573,459	312.34	219,078			46,539		6			(55,481)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/02/2021	05/13/2024	14,413	4,486,318	311.26	98,599			20,656		4			(25,063)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/02/2021	05/24/2024	14,748	4,618,992	313.2	91,492			19,900		2			(23,020)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/02/2021	05/21/2024	11,353	3,552,985	312.96	71,210			15,334		2			(17,967)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/02/2021	05/24/2024	14,966	4,669,766	312.02	98,977			21,529		4			(24,904)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/02/2021	05/31/2024	18,420	5,752,088	312.28	120,687			26,856		6			(30,172)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/02/2021	05/02/2024	5,749	2,440,943	424.61	67,211			13,569		8			(17,310)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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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MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/02/2021	05/02/2024	5,565	2,393,160	430.01	54,391		10,981		2			(14,008)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/02/2021	05/07/2024	9,428	4,094,992	434.34	79,660		16,381		2			(20,420)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/02/2021	05/10/2024	2,669	1,143,881	428.63	27,474		5,711		2			(7,023)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/02/2021	05/10/2024	7,700	3,337,721	433.49	67,172		13,963		2			(17,170)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/02/2021	05/10/2024	9,293	3,934,956	423.44	113,363		23,564		20			(28,978)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/02/2021	05/13/2024	7,535	3,209,466	425.94	84,944		17,845		11			(21,652)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/02/2021	05/17/2024	28,242	12,072,223	427.46	303,672		64,689		35			(77,119)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/02/2021	05/14/2024	6,677	2,870,544	429.93	65,987		13,911		4			(16,804)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/02/2021	05/24/2024	22,207	9,509,020	428.2	234,095		51,059		29			(59,065)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/02/2021	05/21/2024	7,008	3,002,796	428.48	73,048		15,774		8			(18,482)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/02/2021	05/28/2024	7,323	3,151,436	430.35	72,059		15,925		7			(18,114)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	02RNE81BXP4ROTDBPU41	06/02/2021	05/31/2024	4,879	2,100,098	430.43	47,982		10,707		5			(12,028)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFUS7RNE97	06/04/2021	05/21/2024	65,461	26,079,543	398.4	1,056,536		228,361		1,904			(267,564)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFUS7RNE97	06/04/2021	05/22/2024	47,791	19,109,191	399.85	740,281		160,543		1,069			(187,300)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFUS7RNE97	06/04/2021	05/23/2024	24,292	9,701,122	399.35	381,875		83,093		610			(96,529)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFUS7RNE97	06/04/2021	05/24/2024	40,714	16,334,715	401.21	607,040		132,527		724			(153,304)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFUS7RNE97	06/04/2021	05/24/2024	38,850	15,537,316	399.93	601,011		131,211		888			(151,782)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFUS7RNE97	06/04/2021	05/24/2024	5,270	2,160,671	410.01	60,234		13,150		15			(15,212)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFUS7RNE97	06/04/2021	05/29/2024	51,681	20,772,537	401.94	756,088		167,788		879			(190,066)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFUS7RNE97	06/04/2021	05/30/2024	28,965	11,652,692	402.3	419,416		93,375		468			(105,336)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFUS7RNE97	06/04/2021	05/31/2024	26,316	10,593,817	402.56	378,426		84,520		412			(94,954)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFUS7RNE97	06/04/2021	05/31/2024	36,239	14,668,183	404.76	488,142		109,024		365			(122,484)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFUS7RNE97	06/04/2021	06/03/2024	2,760	1,134,813	411.1	30,696		6,921		8			(7,681)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFUS7RNE97	06/11/2021	06/04/2024	59,202	23,822,337	402.39	885,072		201,486		1,037			(222,695)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFUS7RNE97	06/11/2021	06/05/2024	30,985	12,452,127	401.88	470,348		107,409		610			(118,237)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFUS7RNE97	06/11/2021	06/06/2024	20,732	8,323,117	401.46	318,653		72,994		451			(80,030)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFUS7RNE97	06/11/2021	06/07/2024	72,267	29,198,230	404.03	1,031,257		236,962		974			(258,762)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.06/11/2021	.06/10/2024	1,720	714,553	415.52	17,283			4,008		2			(4,325)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.06/15/2021	.05/13/2024	9,424	3,811,202	404.42	129,578			27,479		68			(33,341)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.06/15/2021	.05/14/2024	6,274	2,565,287	408.87	75,352			16,035		17			(19,370)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.06/15/2021	.05/17/2024	11,330	4,602,933	406.27	147,627			31,743		60			(37,842)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.06/15/2021	.05/21/2024	6,077	2,469,742	406.39	79,065			17,233		35			(20,192)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.06/15/2021	.05/24/2024	3,871	1,557,325	402.26	57,065			12,563		56			(14,532)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.06/15/2021	.05/24/2024	12,023	4,892,579	406.94	154,133			33,932		65			(39,252)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.06/15/2021	.05/28/2024	5,056	2,071,435	409.7	59,711			13,318		17			(15,150)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.06/15/2021	.05/31/2024	7,674	3,137,790	408.88	93,087			20,964		33			(23,552)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.06/15/2021	.06/03/2024	5,780	2,356,588	407.71	72,829			16,558		34			(18,375)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.06/15/2021	.06/07/2024	4,975	2,016,794	405.42	67,306			15,494		51			(16,919)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.06/15/2021	.06/07/2024	7,263	2,967,685	408.61	89,261			20,548		39			(22,438)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.06/15/2021	.06/10/2024	5,450	2,238,472	410.71	62,896			14,612		20			(15,767)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.06/15/2021	.06/11/2024	9,468	3,866,632	408.39	117,403			27,358		58			(29,405)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.06/15/2021	.06/14/2024	3,065	1,239,066	404.28	43,061			10,125		45			(10,756)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.06/21/2021	.06/11/2024	69,774	28,168,986	403.72	918,918			215,318		1,081			(231,425)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.06/21/2021	.06/12/2024	33,400	13,488,647	403.85	438,210			102,989		514			(110,259)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.06/21/2021	.06/14/2024	41,475	16,780,463	404.59	532,957			126,007		575			(133,852)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.06/21/2021	.06/13/2024	26,048	10,513,657	403.63	344,351			81,173		426			(86,563)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.06/21/2021	.06/14/2024	41,240	16,626,071	403.15	553,446			130,852		754			(138,998)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.06/21/2021	.06/17/2024	2,024	828,788	409.44	22,428			5,350		11			(5,617)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.06/21/2021	.06/18/2024	74,586	29,910,598	401.02	1,068,076			255,516		2,172			(267,264)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.06/21/2021	.06/19/2024	39,841	15,905,264	399.22	601,597			144,339		1,628			(150,399)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.06/21/2021	.06/20/2024	29,361	11,723,280	399.28	442,765			106,539		1,206			(110,590)				03
JUN 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L1QCEMIK50	.06/24/2021	.06/03/2024	12,976	4,043,700	311.62	78,061			17,930		6			(19,898)				03
JUN 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L1QCEMIK50	.06/24/2021	.06/07/2024	19,145	5,994,774	313.13	106,140			24,684		5			(26,955)				03
JUN 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L1QCEMIK50	.06/24/2021	.06/07/2024	16,463	5,116,570	310.79	103,961			24,177		11			(26,401)				03
JUN 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L1QCEMIK50	.06/24/2021	.06/10/2024	10,899	3,405,146	312.43	62,971			14,779		4			(15,947)				03
JUN 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L1QCEMIK50	.06/24/2021	.06/14/2024	20,219	6,318,267	312.49	116,771			27,736		9			(29,463)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/24/2021	06/14/2024	21,438	6,679,155	311.56	130,362		30,964		13			(32,892)				03	
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/24/2021	06/18/2024	16,776	5,172,907	308.35	121,578		29,219		34			(30,562)				03	
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/24/2021	06/21/2024	16,777	5,224,718	311.42	103,312		25,045		13			(25,899)				03	
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/24/2021	06/21/2024	15,150	4,678,076	308.79	107,471		26,054		29			(26,942)				03	
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/24/2021	06/03/2024	5,962	2,573,352	431.63	57,738		13,274		5			(14,731)				03	
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/24/2021	05/31/2024	4,442	1,909,398	429.85	45,573		10,379		5			(11,660)				03	
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/24/2021	06/04/2024	8,538	3,682,424	431.28	83,731		19,310		9			(21,343)				03	
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/24/2021	06/07/2024	22,004	9,508,506	432.13	210,119		48,910		20			(53,410)				03	
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/24/2021	06/11/2024	4,756	2,058,760	432.91	44,354		10,451		4			(11,232)				03	
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/24/2021	06/10/2024	5,678	2,447,247	430.98	56,482		13,268		7			(14,317)				03	
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/24/2021	06/14/2024	16,815	7,241,647	430.66	169,518		40,302		25			(42,811)				03	
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/24/2021	06/18/2024	9,036	3,872,611	428.59	97,787		23,523		22			(24,604)				03	
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/24/2021	06/17/2024	3,286	1,419,149	431.93	31,811		7,630		4			(8,011)				03	
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/24/2021	06/21/2024	26,609	11,394,339	428.22	292,016		70,857		75			(73,272)				03	
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/28/2021	05/09/2024	11,022	3,602,354	326.82	130,122		27,545		5,881			(34,026)				03	
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/28/2021	05/14/2024	13,663	4,480,845	327.96	154,748		33,339		6,294			(40,273)				03	
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/28/2021	05/17/2024	13,865	4,503,401	324.8	177,714		38,685		10,852			(46,118)				03	
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/28/2021	05/21/2024	12,948	4,266,456	329.51	138,616		30,585		4,887			(35,835)				03	
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/28/2021	05/23/2024	11,159	3,639,323	326.12	136,554		30,331		7,431			(35,235)				03	
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/28/2021	05/28/2024	10,128	3,317,211	327.53	117,736		26,582		5,613			(30,237)				03	
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/28/2021	05/31/2024	12,128	3,985,002	328.59	135,554		30,900		5,807			(34,715)				03	
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/28/2021	05/30/2024	17,037	5,596,262	328.47	191,197		43,446		8,250			(49,011)				03	
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/28/2021	06/04/2024	18,644	6,150,222	329.87	198,702		45,869		7,497			(50,697)				03	
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/28/2021	06/05/2024	11,774	3,853,957	327.32	138,727		32,124		7,158			(35,362)				03	
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/28/2021	06/07/2024	17,919	5,882,772	328.3	203,542		47,424		9,491			(51,787)				03	
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/28/2021	06/10/2024	11,048	3,620,901	327.74	128,507		30,216		6,528			(32,605)				03	
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/28/2021	06/11/2024	14,844	4,879,308	328.7	166,467		39,260		7,615			(42,196)				03	
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/28/2021	06/13/2024	15,149	4,977,082	328.55	171,109		40,597		8,073			(43,293)				03	

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/28/2021	.06/14/2024	23,535	7,763,249	329.86	252,723		60,139		10,289			(63,883)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/28/2021	.06/18/2024	24,258	7,835,486	323	338,534		81,510		29,700			(85,258)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/28/2021	.06/18/2024	15,047	4,872,892	323.84	203,764		49,061		16,442			(51,317)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/28/2021	.06/21/2024	29,580	9,605,244	324.72	388,240		94,292		29,105			(97,507)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/28/2021	.06/24/2024	9,439	3,102,143	328.66	106,926		26,192		5,356			(26,781)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/28/2021	.06/25/2024	21,424	7,013,043	327.34	255,485		62,759		14,882			(63,930)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/28/2021	.06/27/2024	22,664	7,434,548	328.04	263,474		65,085		14,391			(65,808)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/02/2021	.06/21/2024	74,812	30,105,672	402.42	1,134,892		277,418		1,775			(286,875)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/02/2021	.06/25/2024	84,348	34,087,723	404.13	1,219,678		301,544		1,566			(307,170)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/02/2021	.06/26/2024	35,378	14,284,044	403.76	517,574		128,320		716			(130,228)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/02/2021	.06/27/2024	30,893	12,470,927	403.68	453,202		112,674		645			(113,926)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/02/2021	.06/28/2024	68,861	27,787,520	403.53	1,015,013		253,053		1,503			(254,920)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/02/2021	.06/28/2024	1,212	486,223	401.3	19,047		4,749		39			(4,784)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/02/2021	.07/01/2024	4,411	1,830,748	415	45,967		11,555		11			(11,513)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/06/2021	.06/14/2024	7,884	3,219,711	408.4	95,787		22,964		51			(24,394)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/06/2021	.06/18/2024	6,944	2,811,183	404.82	94,303		22,875		100			(23,926)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/06/2021	.06/21/2024	12,814	5,232,429	408.35	156,582		38,311		98			(39,617)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/06/2021	.06/21/2024	9,159	3,686,317	402.49	133,443		32,650		214			(33,763)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/06/2021	.06/24/2024	6,733	2,750,988	408.57	81,876		20,204		53			(20,658)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/06/2021	.06/25/2024	7,388	3,042,563	411.81	81,271		20,111		31			(20,487)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/06/2021	.06/28/2024	23,843	9,782,836	410.3	275,627		68,780		144			(69,287)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/06/2021	.06/28/2024	8,267	3,334,041	403.28	118,140		29,481		189			(29,698)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/06/2021	.07/02/2024	10,457	4,254,034	406.83	134,785		34,005		133			(33,758)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/14/2021	.07/12/2024	23,235	7,305,228	314.41	143,872		37,549		11			(35,968)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/14/2021	.07/12/2024	10,871	3,394,770	312.29	75,403		19,679		11			(18,851)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/14/2021	.06/24/2024	12,080	3,710,992	307.21	107,570		26,742		41			(27,343)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/14/2021	.06/25/2024	10,043	3,130,639	311.73	71,006		17,702		8			(18,032)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/14/2021	.06/28/2024	18,772	5,830,793	310.61	141,003		35,447		23			(35,708)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/14/2021	.07/01/2024	15,002	4,670,553	311.32	108,790		27,575		16			(27,474)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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	
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JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/14/2021	.07/02/2024	14,126	4,434,845	313.94	89,141		22,656		6			(22,491)				03	
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/14/2021	.07/05/2024	22,950	7,181,366	312.91	153,344		39,290		16			(38,583)				03	
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/14/2021	.07/09/2024	18,124	5,679,393	313.37	118,462		30,676		12			(29,697)				03	
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.07/14/2021	.06/24/2024	9,410	4,034,867	428.79	124,636		31,072		26			(31,770)				03	
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.07/14/2021	.06/25/2024	5,305	2,283,584	430.48	66,709		16,677		11			(16,988)				03	
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.07/14/2021	.06/28/2024	21,914	9,453,123	431.38	268,372		67,655		42			(68,154)				03	
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.07/14/2021	.07/01/2024	6,590	2,838,477	430.7	82,593		20,993		15			(20,916)				03	
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.07/14/2021	.07/02/2024	9,652	4,172,954	432.34	114,955		29,298		17			(29,085)				03	
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.07/14/2021	.07/05/2024	17,478	7,568,578	433.04	203,960		52,404		30			(51,461)				03	
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.07/14/2021	.07/08/2024	2,252	982,610	436.38	23,645		6,124		2			(5,949)				03	
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.07/14/2021	.07/09/2024	6,824	2,964,585	434.43	76,370		19,831		10			(19,198)				03	
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.07/14/2021	.07/12/2024	19,883	8,685,410	436.82	206,372		54,009		21			(51,735)				03	
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/16/2021	.07/02/2024	60,230	24,440,073	405.78	794,432		202,661		933			(201,187)				03	
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/16/2021	.07/03/2024	37,673	15,245,453	404.68	513,858		131,441		726			(130,012)				03	
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/16/2021	.07/05/2024	55,132	22,343,763	405.28	739,316		190,129		986			(186,710)				03	
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/16/2021	.07/08/2024	4,593	1,875,617	408.39	56,169		14,560		49			(14,146)				03	
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/16/2021	.07/09/2024	47,636	19,302,555	405.21	641,656		166,771		924			(161,449)				03	
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/16/2021	.07/10/2024	28,004	11,314,241	404.02	390,938		101,874		683			(98,274)				03	
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/16/2021	.07/11/2024	28,427	11,535,474	405.8	376,651		98,407		513			(94,596)				03	
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/16/2021	.07/12/2024	31,978	13,009,679	406.83	410,919		107,640		487			(103,108)				03	
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/16/2021	.07/12/2024	23,152	9,386,438	405.43	310,466		81,326		454			(77,902)				03	
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/16/2021	.07/15/2024	3,931	1,615,396	410.92	44,658		11,789		30			(11,175)				03	
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/27/2021	.07/05/2024	7,824	3,194,037	408.24	100,224		25,991		81			(25,524)				03	
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/27/2021	.07/08/2024	7,909	3,194,660	403.94	115,389		30,162		189			(29,303)				03	
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/27/2021	.07/09/2024	5,125	2,117,262	413.15	56,525		14,814		22			(14,341)				03	
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/27/2021	.07/12/2024	15,189	6,238,208	410.71	181,203		47,862		112			(45,847)				03	
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/27/2021	.07/15/2024	8,740	3,559,678	407.27	115,984		30,872		129			(29,264)				03	
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/27/2021	.07/16/2024	7,392	3,005,630	406.58	100,168		26,730		126			(25,250)				03	

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/27/2021	07/19/2024	19,254	7,843,355	407.37	255,303			68,645		300			(64,178)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/27/2021	07/22/2024	2,963	1,205,613	406.84	39,976			10,829		53			(10,021)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/27/2021	07/23/2024	4,720	1,925,328	407.95	61,637			16,738		71			(15,438)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/27/2021	07/26/2024	9,519	3,930,205	412.88	107,089			29,295		61			(26,748)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/27/2021	07/26/2024	15,435	4,873,154	315.73	104,660			28,631		7			(26,141)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/27/2021	07/12/2024	8,870	2,705,754	305.04	100,948			26,664		82			(25,541)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/27/2021	07/12/2024	10,614	3,337,392	314.42	76,431			20,188		5			(19,338)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/27/2021	07/15/2024	11,329	3,573,472	315.42	77,554			20,643		4			(19,568)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/27/2021	07/16/2024	11,610	3,652,525	314.6	83,027			22,156		6			(20,929)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/27/2021	07/19/2024	22,620	7,094,072	313.62	170,501			45,844		17			(42,861)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/27/2021	07/19/2024	19,786	6,237,250	315.24	137,089			36,860		9			(34,462)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/27/2021	07/22/2024	9,499	2,981,866	313.91	70,646			19,137		7			(17,710)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/27/2021	07/23/2024	7,703	2,443,839	317.27	48,015			13,039		2			(12,026)				03
JUN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	06/28/2024	19,096	5,750,878	301.15	226,292			57,854		75,480			(58,281)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/05/2024	19,070	5,738,265	300.9	229,035			59,674		78,439			(58,600)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/10/2024	15,111	4,566,508	302.19	173,176			45,717		55,103			(44,102)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/12/2024	14,879	4,494,746	302.09	171,255			45,445		55,043			(43,531)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/17/2024	20,495	6,198,599	302.44	233,441			62,741		73,976			(59,064)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/19/2024	21,110	6,332,276	299.96	264,302			71,393		97,694			(66,748)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/16/2024	49,318	19,905,808	403.62	745,198			199,779		1,416			(188,719)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/17/2024	38,677	15,549,633	402.04	611,481			164,346		1,476			(154,712)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/18/2024	16,716	6,735,821	402.95	257,598			69,408		555			(65,115)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/19/2024	20,210	8,108,055	401.2	327,596			88,490		913			(82,732)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/19/2024	27,127	10,837,692	399.51	461,167			124,571		1,617			(116,465)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/19/2024	6,185	2,559,960	413.88	68,718			18,562		29			(17,354)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/23/2024	58,824	23,770,004	404.09	879,412			239,913		1,732			(221,271)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/24/2024	29,578	11,963,069	404.46	437,753			119,717		830			(110,043)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/23/2024	23,732	7,151,386	301.34	282,648			77,109		96,863			(71,118)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/25/2024	28,576	11,580,884	405.26	413,501			113,361		710			(103,851)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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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JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/26/2024	39,987	12,032,972	300.92	484,646			133,189		170,945			(121,607)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/26/2024	23,700	9,633,851	406.5	330,845			90,922		482			(83,015)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/29/2024	9,263	2,821,159	304.55	97,821			27,078		27,586			(24,478)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/26/2024	44,954	18,115,835	402.99	694,982			190,992		1,663			(174,384)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/29/2024	5,518	2,272,562	411.84	65,720			18,192		46			(16,445)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/30/2021	06/28/2024	14,395	4,715,344	327.57	218,878			55,959		9,855			(56,372)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/30/2021	07/02/2024	28,087	9,194,802	327.37	430,998			111,395		20,300			(110,585)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/30/2021	07/05/2024	25,107	8,240,857	328.23	374,420			97,553		16,336			(95,798)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/30/2021	07/09/2024	25,125	8,293,296	330.08	351,593			92,576		12,798			(89,622)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/30/2021	07/11/2024	22,802	7,541,170	330.72	312,170			82,625		10,700			(79,424)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/30/2021	07/12/2024	19,444	6,441,781	331.3	260,801			69,207		8,420			(66,293)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/30/2021	07/16/2024	22,576	7,480,703	331.35	302,908			81,206		9,992			(76,710)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/30/2021	07/18/2024	22,322	7,346,742	329.12	324,828			87,523		13,880			(82,109)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/30/2021	07/19/2024	30,337	9,984,840	329.13	441,545			119,270		18,955			(111,510)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/30/2021	07/23/2024	16,898	5,622,233	332.71	216,648			59,104		6,410			(54,511)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/30/2021	07/25/2024	19,011	6,332,668	333.11	240,465			65,923		6,887			(60,393)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/30/2021	07/26/2024	19,061	6,323,226	331.74	253,665			69,711		8,541			(63,649)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/30/2021	07/29/2024	5,151	1,722,422	334.36	62,363			17,263		1,589			(15,605)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/30/2021	06/12/2024	14,661	4,820,675	328.82	211,403			51,636		7,437			(55,281)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/30/2021	06/18/2024	16,070	5,242,490	326.23	254,769			63,328		12,547			(66,240)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/30/2021	06/21/2024	16,098	5,209,181	323.59	279,621			70,105		18,483			(72,494)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/30/2021	06/26/2024	14,987	4,888,013	326.16	239,093			60,790		12,409			(61,694)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/30/2021	06/28/2024	23,983	7,802,150	325.32	394,225			100,788		22,582			(101,531)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2021	07/12/2024	11,330	4,946,486	436.6	148,171			39,540		12			(37,875)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2021	07/16/2024	6,315	2,760,275	437.11	81,492			21,969		7			(20,753)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2021	07/19/2024	14,428	6,294,215	436.25	191,470			52,009		20			(48,624)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2021	07/19/2024	15,963	7,004,471	438.79	195,930			53,220		14			(49,757)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2021	07/22/2024	6,048	2,643,394	437.09	78,359			21,443		8			(19,844)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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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JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2021	07/23/2024	3,013	1,320,381	438.17	37,792			10,367		3			(9,562)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2021	07/26/2024	16,679	7,336,285	439.85	198,908			54,966		15			(50,187)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2021	07/29/2024	6,559	2,892,706	441.05	75,469			21,006		5			(18,989)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2021	07/30/2024	13,228	5,819,240	439.93	157,738			44,010		13			(39,652)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2021	08/02/2024	9,685	4,296,174	443.59	103,073			28,963		5			(25,839)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2021	08/02/2024	7,868	3,509,814	446.09	77,229			21,701		3			(19,360)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/10/2021	07/30/2024	44,280	17,902,234	404.3	661,537			185,084		1,394			(166,759)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/10/2021	07/31/2024	33,399	13,541,287	405.44	482,949			135,440		881			(121,628)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/10/2021	08/01/2024	24,174	9,809,606	405.8	346,165			97,309		608			(87,099)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/10/2021	08/02/2024	27,880	11,280,902	404.63	413,175			116,419		867			(103,864)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/10/2021	08/02/2024	31,898	12,976,568	406.81	443,706			125,022		686			(111,539)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/10/2021	08/06/2024	39,949	16,235,152	406.4	563,277			160,198		979			(141,078)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/10/2021	08/07/2024	35,446	14,408,566	406.49	498,729			142,168		868			(124,797)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/10/2021	08/08/2024	22,261	9,026,653	405.49	322,786			92,225		653			(80,696)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/10/2021	08/09/2024	37,186	15,064,691	405.12	545,143			156,111		1,177			(136,161)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/20/2021	07/30/2024	11,308	3,407,832	301.37	121,107			34,263		46,643			(30,870)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/20/2021	07/31/2024	10,698	3,213,825	300.41	118,963			33,736		48,459			(30,296)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/20/2021	08/02/2024	18,478	5,606,513	303.41	182,751			52,069		62,561			(46,453)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/20/2021	08/06/2024	12,890	3,893,380	302.04	134,961			38,811		50,491			(34,179)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/20/2021	08/07/2024	13,756	4,135,903	300.66	152,142			43,852		61,605			(38,494)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/20/2021	08/09/2024	24,746	7,424,035	300.01	280,867			81,324		118,065			(70,931)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/20/2021	08/06/2024	2,951	1,211,500	410.55	34,526			9,929		35			(8,744)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/20/2021	08/09/2024	22,724	9,243,564	406.77	299,052			86,589		547			(75,524)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/20/2021	08/09/2024	4,259	1,779,089	417.7	39,781			11,519		15			(10,047)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/20/2021	08/13/2024	59,291	24,110,510	406.65	784,414			229,179		1,542			(197,369)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/20/2021	08/12/2024	10,047	3,017,291	300.32	112,827			32,891		46,831			(28,415)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/20/2021	08/14/2024	36,643	14,930,626	407.46	473,430			138,629		845			(119,011)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/20/2021	08/13/2024	12,876	3,901,723	303.03	130,045			37,995		46,401			(32,721)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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	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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/20/2021	.08/15/2024	29,552	12,040,842	407.44	382,408			112,225		694			(96,042)				03
AUG 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/20/2021	.08/14/2024	19,353	5,884,307	304.05	187,725			54,969		63,081			(47,191)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/20/2021	.08/16/2024	28,583	11,647,384	407.49	369,295			108,616		675			(92,663)				03
AUG 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/20/2021	.08/16/2024	35,290	10,631,906	301.27	382,547			112,514		151,575			(95,988)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/20/2021	.08/16/2024	21,957	8,917,815	406.15	295,321			86,859		647			(74,102)				03
AUG 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/20/2021	.08/19/2024	33,177	10,008,481	301.67	354,661			105,001		138,004			(88,747)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/25/2021	.07/26/2024	7,971	3,240,751	406.56	113,828			31,987		161			(29,206)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/25/2021	.07/29/2024	9,151	3,747,134	409.5	119,963			33,954		115			(30,693)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/25/2021	.07/30/2024	8,033	3,312,171	412.3	96,722			27,441		62			(24,724)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/25/2021	.08/02/2024	19,486	7,973,573	409.2	258,381			73,823		277			(65,862)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/25/2021	.08/02/2024	5,345	2,219,197	415.23	58,896			16,828		25			(15,013)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/25/2021	.08/05/2024	6,077	2,498,618	411.17	76,021			21,872		64			(19,324)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/25/2021	.08/06/2024	3,515	1,451,217	412.87	41,793			12,052		28			(10,613)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/25/2021	.08/09/2024	17,933	7,303,997	407.3	252,493			73,312		395			(63,943)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/25/2021	.08/09/2024	5,256	2,176,325	414.09	60,283			17,503		35			(15,266)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/25/2021	.08/12/2024	3,064	1,274,080	415.76	33,433			9,773		16			(8,443)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/25/2021	.08/13/2024	5,537	2,283,782	412.43	67,002			19,630		54			(16,905)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/25/2021	.08/16/2024	16,086	6,537,554	406.42	233,243			68,791		453			(58,687)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/25/2021	.08/19/2024	5,243	2,128,335	405.96	77,173			22,911		166			(19,364)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/25/2021	.08/20/2024	5,348	2,174,536	406.64	77,219			22,974		154			(19,358)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/25/2021	.08/23/2024	14,733	6,014,571	408.24	203,314			60,883		340			(50,829)				03
JUL 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L1QCEMIK50	.08/25/2021	.07/26/2024	11,442	3,571,288	312.13	97,520			27,405		17			(25,022)				03
JUL 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L1QCEMIK50	.08/25/2021	.07/29/2024	10,566	3,333,018	315.44	76,190			21,565		6			(19,494)				03
JUL 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L1QCEMIK50	.08/25/2021	.07/30/2024	13,431	4,256,581	316.92	89,633			25,430		5			(22,912)				03
AUG 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L1QCEMIK50	.08/25/2021	.08/02/2024	19,629	6,222,441	317	130,702			37,343		7			(33,316)				03
AUG 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L1QCEMIK50	.08/25/2021	.08/02/2024	8,615	2,749,490	319.16	51,042			14,584		1			(13,011)				03
AUG 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L1QCEMIK50	.08/25/2021	.08/02/2024	11,117	3,525,061	317.08	73,710			21,060		4			(18,789)				03
AUG 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L1QCEMIK50	.08/25/2021	.08/05/2024	11,292	3,576,462	316.72	76,446			21,994		5			(19,432)				03
AUG 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L1QCEMIK50	.08/25/2021	.08/06/2024	15,577	4,908,272	315.1	114,859			33,122		11			(29,169)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/25/2021	08/09/2024	27,543	8,702,546	315.96	194,573		56,495		16			(49,275)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/25/2021	08/09/2024	10,416	3,309,290	317.71	67,073		19,475		4			(16,986)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/25/2021	08/12/2024	16,488	5,207,209	315.82	117,553		34,363		11			(29,687)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/25/2021	08/13/2024	9,472	3,008,368	317.59	61,557		18,035		4			(15,532)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/25/2021	08/16/2024	24,354	7,734,938	317.6	158,505		46,748		10			(39,882)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/25/2021	08/16/2024	7,165	2,282,253	318.54	44,338		13,077		2			(11,156)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/25/2021	08/19/2024	4,659	1,469,661	315.43	34,045		10,107		4			(8,543)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/25/2021	08/20/2024	7,838	2,476,965	316.01	55,613		16,546		6			(13,942)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/25/2021	08/23/2024	21,685	6,862,513	316.47	150,448		45,052		15			(37,612)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/25/2021	08/23/2024	5,764	1,831,499	317.77	37,339		11,181		3			(9,335)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/26/2021	08/02/2024	11,333	5,027,061	443.56	111,624		32,012		6			(28,560)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/26/2021	08/05/2024	7,716	3,433,657	444.98	72,662		20,984		4			(18,539)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/26/2021	08/06/2024	8,613	3,816,700	443.15	86,225		24,958		6			(21,979)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/26/2021	08/09/2024	19,636	8,759,227	446.09	178,695		52,078		8			(45,423)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/26/2021	08/09/2024	8,121	3,594,405	442.58	83,012		24,193		6			(21,101)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/26/2021	08/13/2024	8,007	3,569,040	445.74	73,949		21,746		4			(18,727)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/26/2021	08/16/2024	22,311	9,983,722	447.48	194,808		57,668		9			(49,198)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/26/2021	08/16/2024	4,321	1,923,815	445.21	40,708		12,051		3			(10,281)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/26/2021	08/19/2024	4,261	1,900,332	445.97	39,228		11,689		2			(9,879)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/26/2021	08/20/2024	5,555	2,482,033	446.83	49,726		14,849		3			(12,512)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/26/2021	08/23/2024	19,490	8,689,169	445.83	180,798		54,339		12			(45,366)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/26/2021	08/23/2024	5,256	2,357,523	448.53	44,536		13,385		2			(11,175)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2021	08/01/2024	18,786	6,246,398	332.5	268,680		76,946		7,847			(68,873)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2021	08/02/2024	12,638	4,196,860	332.07	183,640		52,715		5,662			(47,030)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2021	08/02/2024	29,466	9,856,303	334.5	392,389		112,637		9,177			(100,490)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2021	08/06/2024	25,538	8,540,271	334.42	341,902		99,056		8,304			(87,233)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2021	08/07/2024	16,799	5,581,406	332.24	243,322		70,657		7,598			(62,023)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2021	08/09/2024	22,867	7,603,855	332.52	328,223		95,744		10,063			(83,509)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2021	08/09/2024	15,109	5,043,019	333.78	207,324		60,477		5,527			(52,749)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2021	08/13/2024	28,045	9,399,869	335.17	366,836		107,973		8,584			(92,966)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2021	08/14/2024	15,125	5,063,823	334.79	200,720		59,211		4,938			(50,832)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2021	08/16/2024	14,646	4,902,709	334.74	194,953		57,764		4,887			(49,280)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2021	08/16/2024	13,140	4,408,154	335.48	170,256		50,446		3,925			(43,037)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2021	08/20/2024	23,710	7,955,336	335.53	307,419		91,885		7,245			(77,422)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2021	08/21/2024	23,472	7,894,941	336.36	295,405		88,485		6,379			(74,328)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2021	08/23/2024	23,174	7,780,503	335.75	298,622		89,834		7,004			(74,999)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2021	08/23/2024	18,945	6,352,027	335.28	248,351		74,711		6,139			(62,373)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2021	08/27/2024	22,451	7,520,438	334.97	298,267		90,492		7,835			(74,635)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2021	08/28/2024	11,190	3,734,263	333.7	155,682		47,332		4,718			(38,921)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2021	08/29/2024	9,225	3,066,977	332.46	134,159		40,874		4,653			(33,509)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2021	07/10/2024	14,328	4,723,436	329.67	223,695		60,696		7,809			(58,551)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2021	07/19/2024	14,351	4,732,184	329.74	224,526		62,321		8,216			(58,266)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2021	07/23/2024	12,151	4,005,837	329.66	191,040		53,549		7,221			(49,388)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2021	07/26/2024	17,531	5,830,245	332.57	249,238		70,370		6,942			(64,251)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2021	07/30/2024	29,608	9,843,339	332.46	423,565		120,734		12,269			(108,780)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/03/2021	08/20/2024	16,460	4,942,857	300.3	214,306		64,471		77,864			(54,323)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/03/2021	08/21/2024	15,058	4,488,289	298.06	212,774		64,148		86,840			(53,884)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/03/2021	08/23/2024	50,001	15,215,411	304.3	560,515		169,712		162,100			(141,686)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/03/2021	08/26/2024	19,454	5,885,324	302.52	233,647		71,194		75,615			(58,897)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/03/2021	08/27/2024	26,459	8,025,526	303.32	308,511		94,204		95,376			(77,697)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/03/2021	08/16/2024	2,796	1,137,718	406.88	43,061		12,842		73			(10,956)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/03/2021	08/20/2024	42,186	16,995,044	402.86	728,974		219,301		2,211			(184,782)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/03/2021	08/21/2024	26,792	10,819,490	403.83	450,913		135,943		1,222			(114,192)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/03/2021	08/22/2024	24,818	10,022,162	403.82	417,942		126,273		1,148			(105,744)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/03/2021	08/23/2024	29,235	11,820,185	404.31	485,893		147,118		1,268			(122,823)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/03/2021	08/23/2024	36,819	14,994,481	407.25	562,960		170,452		998			(142,304)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/03/2021	08/26/2024	2,998	1,229,227	410.08	42,325			12,897		53			(10,669)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/03/2021	08/27/2024	57,282	23,343,430	407.52	871,254			266,038		1,571			(219,421)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/03/2021	08/28/2024	34,738	14,196,374	408.67	511,343			156,466		802			(128,661)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/03/2021	08/29/2024	20,239	8,270,436	408.64	298,322			91,474		476			(74,993)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/03/2021	08/30/2024	26,861	10,942,211	407.37	410,699			126,195		785			(103,147)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/03/2021	08/30/2024	29,925	12,244,785	409.18	434,514			133,512		653			(109,128)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/03/2021	08/30/2024	2,297	951,470	414.25	28,711			8,822		21			(7,211)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/03/2021	08/28/2024	24,716	7,557,265	305.77	262,479			80,316		69,754			(66,043)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/03/2021	08/30/2024	106,306	32,556,353	306.25	1,108,776			340,691		286,662			(278,469)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	09/11/2024	20,206	6,726,464	332.9	252,735			80,521		10,376			(63,533)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	09/12/2024	13,136	4,403,130	335.2	150,814			48,144		4,940			(37,877)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	09/13/2024	32,503	10,821,097	332.93	406,609			130,055		16,814			(102,026)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	09/16/2024	5,471	1,830,731	334.63	64,355			20,704		2,286			(16,103)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	08/14/2024	9,633	3,228,349	334.91	109,694			32,970		3,089			(28,305)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	08/20/2024	10,286	3,466,439	337.02	108,354			32,995		2,508			(27,801)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	08/23/2024	12,699	4,252,444	334.86	145,741			44,665		4,377			(37,289)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	08/27/2024	8,025	2,672,282	333	99,078			30,621		3,710			(25,255)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	08/28/2024	11,093	3,724,471	335.74	123,507			38,250		3,484			(31,453)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/04/2024	43,861	17,934,255	408.89	596,946			187,548		1,076			(151,035)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/05/2024	17,468	7,163,450	410.1	229,349			72,203		357			(57,974)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/06/2024	22,166	9,068,641	409.13	299,902			94,604		537			(75,738)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/06/2024	28,163	11,556,858	410.36	367,242			115,846		560			(92,745)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/09/2024	3,421	1,405,991	411.04	43,783			13,894		64			(11,027)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/10/2024	36,544	14,955,348	409.24	493,712			156,987		919			(124,224)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/11/2024	29,130	11,935,771	409.74	388,013			123,621		686			(97,539)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/12/2024	29,552	12,071,835	408.49	408,709			130,471		858			(102,647)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/13/2024	23,745	9,744,576	410.38	310,588			99,342		518			(77,932)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/13/2024	37,979	15,529,254	408.89	519,553			166,181		1,049			(130,366)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/13/2024	2,481	1,028,772	414.6	28,560			9,135		27			(7,166)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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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SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/17/2021	09/16/2024	6,342	2,579,427	406.69	92,664			29,812		256			(23,187)				03
AUG 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG			12,800	4,312,583	336.92	136,327			42,396		3,423			(34,653)				03
Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	08/30/2024																
AUG 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG			36,626	12,262,035	334.79	423,484			131,698		13,387			(107,645)				03
Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	08/30/2024																
SEP 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG			37,518	12,637,063	336.83	402,440			126,438		10,557			(101,822)				03
Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	09/04/2024																
SEP 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG			10,262	3,465,109	337.65	106,692			33,588		2,575			(26,969)				03
Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	09/05/2024																
SEP 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG			10,104	3,411,578	337.66	105,077			33,146		2,551			(26,537)				03
Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	09/06/2024																
SEP 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG			18,924	6,361,552	336.16	208,625			65,810		5,957			(52,687)				03
Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	09/06/2024																
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank			31,903	10,665,644	334.32	378,171			120,248		13,400			(95,153)				03
MOZAIC2 Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	09/10/2024																
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank			3,074	1,280,171	416.5	30,245			9,286		17			(7,753)				03
MOZAIC2 Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	09/10/2024																
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank			10,621	4,308,940	405.71	146,566			45,287		384			(37,465)				03
MOZAIC2 Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	09/10/2024																
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank			6,664	2,750,830	412.81	74,033			22,923		76			(18,907)				03
MOZAIC2 Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	09/10/2024																
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank			9,644	3,980,674	412.76	107,531			33,503		116			(27,384)				03
MOZAIC2 Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	09/10/2024																
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank			2,248	944,453	420.19	19,690			6,135		7			(5,014)				03
MOZAIC2 Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	09/10/2024																
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank			4,149	1,721,271	414.86	43,399			13,633		37			(11,011)				03
MOZAIC2 Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	09/10/2024																
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank			8,466	3,537,009	417.78	80,768			25,525		48			(20,435)				03
MOZAIC2 Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	09/10/2024																
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank			3,400	1,405,784	413.41	37,371			11,881		43			(9,429)				03
MOZAIC2 Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	09/10/2024																
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank			6,066	2,470,786	407.33	80,433			25,623		206			(20,275)				03
MOZAIC2 Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	09/10/2024																
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank			10,610	4,393,879	414.12	114,378			36,651		126			(28,752)				03
MOZAIC2 Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	09/10/2024																
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank			2,526	1,059,660	419.42	23,016			7,418		13			(5,770)				03
MOZAIC2 Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	09/10/2024																
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank			4,832	2,003,382	414.59	51,463			16,619		56			(12,889)				03
MOZAIC2 Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	09/10/2024																
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank			11,579	4,809,351	415.34	120,656			39,189		125			(30,137)				03
MOZAIC2 Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	09/10/2024																
AUG 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	09/20/2021	08/26/2024	13,832	6,124,998	442.82	108,454			33,511		15			(27,723)				03
AUG 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA			6,499	2,870,830	441.73	52,986			16,406		9			(13,532)				03
Compass Index	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	09/10/2024																
AUG 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	09/10/2024																
AUG 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA			12,113	5,385,694	444.61	89,452			27,870		11			(22,780)				03
Compass Index	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	09/10/2024																
AUG 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA			12,681	5,687,109	448.49	81,402			25,362		6			(20,730)				03
Compass Index	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	09/10/2024																
SEP 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	09/10/2024																
SEP 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA			4,755	2,118,850	445.57	34,054			10,697		4			(8,640)				03
Compass Index	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	09/10/2024																
SEP 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA			7,222	3,190,535	441.81	59,188			18,705		12			(14,975)				03
Compass Index	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	09/10/2024																
SEP 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		UBS AG	BFBMT61CT2L1QCEMIK50	09/17/2021	09/10/2024																

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2021	09/09/2024	10,045	4,470,925	445.09	73,559		23,387		11			(18,560)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2021	09/10/2024	4,761	2,111,637	443.5	36,911		11,758		7			(9,304)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2021	09/13/2024	4,399	1,958,333	445.18	32,222		10,325		5			(8,100)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2021	09/13/2024	11,164	4,946,487	443.07	88,077		28,224		18			(22,141)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2021	09/17/2024	11,567	5,046,398	436.26	115,354		37,252		55			(28,891)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/21/2021	09/06/2024	20,338	6,468,053	318.03	101,614		32,114		12			(25,710)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/21/2021	09/09/2024	11,773	3,754,063	318.86	56,213		17,872		6			(14,183)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/21/2021	09/10/2024	13,142	4,182,005	318.21	65,182		20,764		8			(16,431)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/21/2021	09/13/2024	21,307	6,760,778	317.3	111,581		35,755		18			(28,049)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/21/2021	09/16/2024	9,041	2,870,833	317.55	46,788		15,080		8			(11,729)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/21/2021	09/17/2024	11,051	3,485,909	315.44	64,411		20,801		18			(16,132)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/21/2021	09/20/2024	13,516	4,264,933	315.54	78,518		25,502		22			(19,612)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/21/2021	08/23/2024	9,193	2,931,493	318.87	43,236		13,275		3			(11,083)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/21/2021	08/26/2024	11,069	3,504,625	316.63	59,378		18,347		8			(15,178)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/21/2021	08/27/2024	9,265	2,937,793	317.07	48,514		15,022		6			(12,390)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/21/2021	08/30/2024	25,224	8,063,832	319.69	113,741		35,438		8			(28,966)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/21/2021	09/03/2024	6,843	2,199,242	321.38	28,007		8,798		1			(7,106)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/24/2021	09/03/2024	13,583	4,142,447	304.97	139,091		43,896		42,199			(35,455)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/24/2021	09/04/2024	14,718	4,480,668	304.43	153,953		48,685		48,367			(39,206)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/24/2021	09/06/2024	35,493	10,728,078	302.26	404,619		128,468		144,239			(102,850)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/24/2021	09/09/2024	14,643	4,440,450	303.25	160,925		51,400		54,521			(40,792)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/24/2021	09/10/2024	15,063	4,574,753	303.71	162,679		52,063		53,772			(41,198)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/24/2021	09/11/2024	18,997	5,756,350	303.02	210,862		67,617		72,567			(53,351)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/24/2021	09/13/2024	39,935	12,105,043	303.12	441,679		142,187		151,642			(111,543)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/24/2021	09/16/2024	25,934	7,841,865	302.38	295,645		95,730		106,112			(74,457)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/24/2021	09/17/2024	14,930	4,513,800	302.34	170,495		55,313		61,418			(42,899)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/24/2021	09/18/2024	14,953	4,521,938	302.42	170,459		55,407		61,168			(42,850)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/24/2021	09/20/2024	50,911	15,318,490	300.89	615,509		200,832		239,675			(154,443)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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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SEP 24 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/24/2021	09/23/2024	13,097	3,950,559	301.65	154,015			50,538		57,926			(38,539)				03
SEP 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/01/2021	09/17/2024	48,480	19,733,352	407.04	596,790			194,870		1,875			(151,135)				03
SEP 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/01/2021	09/18/2024	35,810	14,548,333	406.26	451,569			147,733		1,578			(114,252)				03
SEP 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/01/2021	09/19/2024	16,576	6,748,111	407.09	203,890			66,831		652			(51,539)				03
SEP 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/01/2021	09/20/2024	57,136	23,173,280	405.58	736,485			241,861		2,851			(185,995)				03
SEP 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/01/2021	09/23/2024	3,607	1,481,655	410.78	39,676			13,103		84			(9,992)				03
SEP 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/01/2021	09/24/2024	45,958	18,749,749	407.98	551,950			182,627		1,676			(138,878)				03
SEP 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/01/2021	09/25/2024	29,190	11,878,274	406.93	362,248			120,082		1,261			(91,062)				03
SEP 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/01/2021	09/26/2024	24,650	10,043,671	407.45	301,224			100,038		997			(75,652)				03
SEP 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/01/2021	09/27/2024	18,711	7,645,303	408.59	220,795			73,463		645			(55,402)				03
SEP 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/01/2021	09/27/2024	25,775	10,380,938	402.76	362,905			120,746		2,086			(91,060)				03
SEP 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/01/2021	09/27/2024	6,245	2,532,549	405.54	80,934			26,928		339			(20,308)				03
SEP 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/01/2021	09/30/2024	4,916	1,992,519	405.28	64,307			21,514		286			(16,091)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/01/2021	09/20/2024	23,714	7,823,311	329.9	270,012			88,672		18,884			(68,190)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/01/2021	09/23/2024	8,278	2,756,148	332.93	83,853			27,693		4,534			(21,118)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/01/2021	09/24/2024	25,744	8,606,019	334.29	247,100			81,759		11,827			(62,174)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/01/2021	09/25/2024	14,943	4,982,408	333.43	148,587			49,255		7,747			(37,352)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/01/2021	09/27/2024	16,907	5,620,514	332.43	175,202			58,293		10,101			(43,961)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/01/2021	09/27/2024	15,147	4,994,170	329.71	174,501			58,060		12,766			(43,786)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/01/2021	09/30/2024	6,507	2,141,828	329.16	76,706			25,662		5,947			(19,194)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/01/2021	08/30/2024	16,078	5,341,105	332.2	164,806			51,929		8,456			(42,445)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/01/2021	09/10/2024	14,669	4,959,377	338.08	118,998			38,333		3,586			(30,333)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/01/2021	09/13/2024	11,631	3,889,687	334.41	110,185			35,702		4,915			(28,008)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/01/2021	09/17/2024	26,960	8,968,617	332.67	274,773			89,722		14,780			(69,585)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/01/2021	09/18/2024	22,878	7,535,254	329.37	265,500			86,860		19,287			(67,175)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/01/2021	09/20/2024	12,950	4,289,996	331.28	139,743			45,892		8,653			(35,291)				03
OCT 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2021	10/06/2023	3,681	1,145,671	311.24	17,165			119					(6,482)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2021	09/20/2024	19,674	6,162,699	313.24	110,620			36,598		61			(28,145)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2021	09/23/2024	7,460	2,347,047	314.61	38,899			12,942		17			(9,869)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2021	09/24/2024	19,655	6,177,373	314.29	104,456		34,819		49			(26,478)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2021	09/27/2024	23,283	7,219,375	310.07	156,576		52,482		187			(39,579)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2021	09/27/2024	14,854	4,651,826	313.16	84,333		28,267		53			(21,318)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2021	09/30/2024	7,018	2,180,410	310.69	45,735		15,414		50			(11,529)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2021	10/01/2024	7,737	2,415,241	312.17	46,527		15,709		38			(11,718)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2021	10/04/2024	22,681	7,057,513	311.17	144,356		49,004		152			(36,255)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/08/2021	10/06/2023	5,116	1,701,114	332.53	43,477		300					(16,394)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/08/2021	09/20/2024	10,592	3,524,413	332.73	119,271		39,424		5,857			(30,318)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/08/2021	09/30/2024	8,606	2,806,636	326.13	124,509		41,924		11,234			(31,357)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/08/2021	10/01/2024	23,097	7,612,180	329.57	295,149		99,562		20,174			(74,263)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/08/2021	10/02/2024	28,541	9,360,428	327.97	386,952		130,766		30,333			(97,273)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/08/2021	10/04/2024	10,818	3,535,477	326.82	153,000		51,891		13,246			(38,391)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/08/2021	10/04/2024	17,143	5,624,740	328.1	231,536		78,526		18,088			(58,097)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/08/2021	10/07/2024	6,950	2,313,464	332.85	78,787		26,864		4,148			(19,715)				03
OCT 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/07/2021	10/06/2023	2,784	1,199,232	430.7	18,763		130					(7,085)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/07/2021	09/20/2024	12,476	5,486,675	439.79	84,125		27,832		37			(21,404)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/07/2021	09/20/2024	14,385	6,295,954	437.66	104,808		34,676		59			(26,666)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/07/2021	09/24/2024	9,040	3,962,590	438.36	64,438		21,479		36			(16,334)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/07/2021	09/27/2024	15,689	6,845,037	436.29	120,755		40,475		89			(30,524)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/07/2021	09/27/2024	4,865	2,108,446	433.43	41,398		13,876		41			(10,465)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/07/2021	09/30/2024	4,514	1,947,436	431.45	41,216		13,891		53			(10,390)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/07/2021	10/01/2024	4,479	1,948,218	434.94	36,275		12,248		33			(9,136)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/07/2021	10/04/2024	17,804	7,663,738	430.46	168,607		57,236		252			(42,346)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	10/12/2021	10/11/2023	1,888	772,240	409.06	15,443		212					(5,799)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	10/12/2021	09/20/2024	8,953	3,674,141	410.37	100,993		33,444		215			(25,719)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	10/12/2021	09/23/2024	2,611	1,075,453	411.95	28,090		9,355		51			(7,134)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	10/12/2021	09/24/2024	6,320	2,618,104	414.27	63,135		21,064		86			(16,018)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	10/12/2021	09/27/2024	5,743	2,392,193	416.54	53,410		17,919		56			(13,513)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/12/2021	09/27/2024	10,409	4,257,001	408.97	123,244			41,348		339			(31,182)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/12/2021	09/30/2024	5,691	2,333,274	409.98	65,449			22,078		165			(16,513)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/12/2021	10/01/2024	4,490	1,823,915	406.2	58,013			19,606		231			(14,624)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/12/2021	10/04/2024	17,682	7,247,913	409.9	204,229			69,393		544			(51,339)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/12/2021	10/07/2024	3,067	1,271,112	414.41	30,795			10,520		49			(7,720)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/12/2021	10/08/2024	6,134	2,524,500	411.59	67,407			23,067		153			(16,883)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/12/2021	10/11/2024	4,359	1,798,003	412.49	46,640			16,045		99			(11,649)				03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2021	10/05/2023	12,223	3,717,137	304.11	97,662			543		25			(37,030)				03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2021	10/06/2023	9,123	2,785,203	305.29	68,606			476		6			(25,977)				03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2021	10/09/2023	4,534	1,388,321	306.23	32,506			359		5			(12,257)				03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2021	10/12/2023	6,541	2,002,370	306.11	47,359			717		34			(17,784)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2021	09/24/2024	21,537	6,526,005	303.02	243,148			81,200		84,248			(61,748)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2021	09/25/2024	27,801	8,400,075	302.15	324,716			108,641		117,952			(82,386)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2021	09/27/2024	68,297	20,589,472	301.47	818,880			274,986		308,803			(207,379)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2021	09/30/2024	25,075	7,548,720	301.05	305,911			103,291		118,196			(77,256)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2021	10/01/2024	21,107	6,359,690	301.31	255,181			86,318		97,408			(64,385)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2021	10/02/2024	16,844	5,072,152	301.13	205,157			69,522		79,083			(51,715)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2021	10/04/2024	64,733	19,401,667	299.72	831,167			282,673		343,582			(209,132)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2021	10/07/2024	26,769	8,134,591	303.88	294,192			100,588		99,020			(73,818)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2021	10/08/2024	24,360	7,383,446	303.1	275,996			94,533		96,958			(69,189)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2021	10/09/2024	35,786	10,809,574	302.06	422,277			144,891		156,574			(105,763)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2021	10/11/2024	45,445	13,717,600	301.85	540,797			186,208		203,121			(135,199)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/02/2023	8,915	3,612,322	405.21	105,282			148					(40,312)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/03/2023	3,544	1,438,616	405.36	41,643			117					(15,922)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/04/2023	4,638	1,884,454	406.31	52,595			221					(20,082)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/05/2023	3,377	1,361,455	403.21	43,051			241					(16,415)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/06/2023	4,216	1,698,369	402.86	54,468			380					(20,739)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/06/2023	4,743	1,924,655	405.78	54,973			383					(20,931)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/06/2023	4,389	1,796,199	409.24	44,506			310					(16,946)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/09/2023	4,066	1,646,515	404.98	48,666			541					(18,453)				03
OCT 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/10/2023	2,641	1,067,898	404.32	32,434			405					(12,281)				03
OCT 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/11/2023	3,912	1,597,876	408.41	41,159			570					(15,563)				03
OCT 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/12/2023	2,982	1,208,006	405.11	35,604			542					(13,444)				03
OCT 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/13/2023	3,139	1,274,316	405.93	36,353			603					(13,708)				03
OCT 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/13/2023	4,860	2,016,071	414.85	39,510			655					(14,898)				03
OCT 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/01/2024	42,120	16,931,542	401.98	723,207			245,541		3,956			(183,150)				03
OCT 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/02/2024	39,354	15,766,565	400.63	701,296			238,532		4,492			(177,436)				03
OCT 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/03/2024	25,149	10,113,032	402.12	430,556			146,708		2,361			(108,835)				03
OCT 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/04/2024	53,076	21,345,997	402.18	907,064			309,627		4,988			(229,074)				03
OCT 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/07/2024	3,388	1,354,872	399.87	61,768			21,197		448			(15,556)				03
OCT 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/08/2024	52,752	21,237,573	402.59	893,097			307,028		4,868			(224,715)				03
OCT 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/09/2024	28,225	11,347,430	402.04	485,464			167,185		2,835			(122,036)				03
OCT 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/10/2024	30,042	12,089,899	402.43	511,319			176,398		2,887			(128,418)				03
OCT 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/11/2024	18,222	7,316,274	401.5	318,344			110,016		2,006			(79,879)				03
OCT 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/11/2024	32,013	12,885,800	402.52	543,898			187,965		3,067			(136,474)				03
OCT 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/11/2024	5,064	2,080,345	410.8	67,910			23,469		148			(17,040)				03
OCT 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/14/2024	3,602	1,473,713	409.1	50,865			17,670		140			(12,728)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	10/18/2021	10/13/2023	13,101	5,265,126	401.88	169,661			2,816					(64,063)				03
OCT 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2021	10/13/2023	9,860	3,229,311	327.51	118,960			1,974					(44,919)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/22/2021	10/20/2023	4,808	1,504,507	312.95	25,949			681					(9,785)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/22/2021	10/07/2024	6,447	2,022,276	313.66	43,874			15,154		24			(11,121)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/22/2021	10/08/2024	19,165	5,986,677	312.37	139,652			48,321		100			(35,366)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/22/2021	10/11/2024	37,280	11,576,220	310.52	299,138			104,048		325			(75,545)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/22/2021	10/14/2024	6,713	2,102,930	313.24	46,901			16,398		31			(11,812)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/22/2021	10/15/2024	11,477	3,597,349	313.43	79,434			27,820		51			(19,987)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/22/2021	10/18/2024	25,723	8,055,917	313.18	180,716			63,616		126			(45,345)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/22/2021	10/18/2024	7,849	2,486,176	316.77	45,475			16,008		15			(11,411)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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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OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEM1K50	10/22/2021	10/21/2024	11,676	3,679,906	315.16	73,995		26,180		36			(18,516)				03
OCT 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8BP41	10/22/2021	10/20/2023	1,334	575,789	431.6	9,805		258					(3,702)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8BP41	10/22/2021	10/07/2024	11,534	4,982,998	432.04	113,347		39,187		138			(28,758)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8BP41	10/22/2021	10/08/2024	16,724	7,204,370	430.77	171,572		59,421		241			(43,490)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8BP41	10/22/2021	10/11/2024	23,454	10,066,790	429.21	253,763		88,347		432			(64,146)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8BP41	10/22/2021	10/11/2024	13,338	5,784,410	433.69	124,338		43,288		135			(31,430)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8BP41	10/22/2021	10/15/2024	5,434	2,364,510	435.11	48,411		16,971		48			(12,192)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8BP41	10/22/2021	10/18/2024	22,581	9,784,525	433.3	214,343		75,523		267			(53,832)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8BP41	10/22/2021	10/21/2024	7,856	3,405,479	433.47	74,302		26,312		95			(18,610)				03
OCT 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/26/2021	10/04/2023	2,476	542,895	219.23	11,441		49					(4,424)				03
OCT 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/26/2021	10/06/2023	2,541	548,436	215.85	15,042		106					(5,800)				03
OCT 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/26/2021	10/12/2023	2,456	533,247	217.12	13,336		205					(5,099)				03
OCT 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/26/2021	10/13/2023	2,412	526,686	218.33	12,038		202					(4,596)				03
OCT 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/26/2021	10/20/2023	6,992	1,530,791	218.94	33,561		883					(12,690)				03
OCT 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	10/26/2021	10/04/2023	2,089	806,514	386.06	20,557		87					(7,949)				03
OCT 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	10/26/2021	10/06/2023	2,005	765,511	381.74	23,362		165					(9,008)				03
OCT 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	10/26/2021	10/11/2023	2,502	965,559	385.89	24,947		350					(9,552)				03
OCT 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	10/26/2021	10/20/2023	7,586	2,945,679	388.3	69,261		1,823					(26,189)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/27/2021	10/26/2023	2,777	1,149,021	413.75	23,105		795					(8,676)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/27/2021	10/11/2024	13,187	5,409,942	410.25	175,254		61,128		418			(44,383)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/27/2021	10/14/2024	3,929	1,617,048	411.54	50,334		17,647		107			(12,712)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/27/2021	10/15/2024	3,603	1,486,561	412.56	44,789		15,730		85			(11,301)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/27/2021	10/18/2024	9,944	4,104,751	412.8	122,904		43,385		234			(30,924)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/27/2021	10/18/2024	7,695	3,209,585	417.1	83,337		29,418		93			(20,969)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/27/2021	10/21/2024	5,899	2,433,242	412.46	73,801		26,183		152			(18,518)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/27/2021	10/22/2024	5,037	2,081,586	413.25	61,553		21,874		116			(15,431)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/27/2021	10/25/2024	4,413	1,814,810	411.21	57,462		20,522		143			(14,365)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/27/2021	10/25/2024	5,644	2,346,162	415.72	64,111		22,897		93			(16,028)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/09/2023	1,806	724,254	401.08	23,692			268					(9,161)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/13/2023	6,738	2,785,946	413.45	54,513			921					(20,961)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/16/2023	6,534	2,686,563	411.19	58,215			1,225					(22,290)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/17/2023	4,719	1,925,731	408.12	47,610			1,067					(18,204)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/18/2023	6,679	2,743,424	410.75	60,713			1,444					(23,181)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/19/2023	8,863	3,618,309	408.24	89,164			2,242					(33,997)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/20/2023	16,103	6,647,843	412.84	134,619			3,567					(51,256)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/23/2023	8,817	3,590,594	407.24	92,577			2,829					(35,102)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/24/2023	3,157	1,293,425	409.75	30,051			959					(11,379)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/25/2023	7,700	3,167,211	411.34	68,759			2,286					(25,999)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/26/2023	5,091	2,091,109	410.76	46,581			1,611					(17,589)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/27/2023	9,780	4,022,600	411.3	87,631			3,147					(33,043)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/15/2024	54,467	22,204,672	407.67	767,444			270,528		2,639			(194,353)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/16/2024	42,843	17,372,727	405.5	643,069			227,071		2,853			(162,704)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/17/2024	27,094	11,032,106	407.18	387,443			137,040		1,438			(97,937)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/18/2024	62,382	25,358,100	406.5	910,771			322,687		3,683			(230,010)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/18/2024	4,843	1,989,381	410.8	62,277			22,065		154			(15,728)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/21/2024	6,455	2,635,857	408.32	89,471			31,860		304			(22,533)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/22/2024	59,835	24,316,179	406.39	877,773			313,086		3,737			(220,859)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/23/2024	23,563	9,586,708	406.86	341,187			121,898		1,392			(85,768)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/24/2024	22,657	9,213,620	406.65	330,344			118,219		1,392			(82,966)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/25/2024	62,262	25,460,263	408.92	849,879			304,644		2,806			(213,251)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/28/2024	2,559	1,037,215	405.36	38,791			13,973		195			(9,707)				03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/13/2023	11,765	3,605,246	306.45	97,881			1,654		59			(37,636)				03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/16/2023	3,183	989,676	310.91	20,977			441					(8,032)				03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/19/2023	6,555	2,007,735	306.3	55,191			1,387		152			(21,044)				03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/20/2023	13,177	4,091,381	310.5	89,075			2,360		10			(33,916)				03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/26/2023	7,973	2,467,862	309.52	57,168			1,977		52			(21,586)				03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/27/2023	7,715	2,391,360	309.95	54,084			1,942		44			(20,394)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/11/2024	23,112	6,995,558	302.68	298,377			104,460		95,999			(75,844)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/14/2024	12,839	3,921,948	305.47	149,575			52,636		41,462			(37,915)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/15/2024	12,742	3,901,281	306.18	144,619			50,979		38,515			(36,624)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/16/2024	27,701	8,502,902	306.95	305,545			107,889		77,842			(77,307)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/18/2024	64,183	19,690,776	306.79	712,434			252,416		183,986			(179,921)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/21/2024	23,575	7,221,818	306.34	266,628			94,943		71,070			(67,149)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/22/2024	28,063	8,575,973	305.6	326,650			116,510		90,972			(82,189)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/23/2024	32,775	10,054,969	306.79	364,783			130,328		95,010			(91,700)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/25/2024	65,931	20,224,865	306.76	735,126			263,510		192,465			(184,457)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/28/2024	25,091	7,693,898	306.64	281,521			101,409		74,590			(70,445)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/11/2024	19,139	6,313,346	329.87	302,306			105,934		16,854			(76,915)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/15/2024	28,658	9,539,122	332.86	408,783			144,232		17,799			(103,619)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/16/2024	14,068	4,690,935	333.45	196,629			69,495		8,150			(49,796)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/18/2024	19,099	6,347,119	332.32	278,117			98,629		12,879			(70,302)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/18/2024	23,244	7,746,839	333.29	327,096			115,998		13,880			(82,683)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/18/2024	7,060	2,342,980	331.85	104,511			37,063		5,046			(26,418)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/22/2024	30,539	10,301,257	337.32	372,306			132,918		11,033			(93,764)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/23/2024	16,201	5,461,769	337.12	199,107			71,201		6,048			(50,098)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/24/2024	12,099	4,082,935	337.46	146,929			52,629		4,341			(36,935)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/25/2024	10,509	3,549,520	337.77	126,240			45,293		3,639			(31,705)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/25/2024	17,191	5,779,968	336.22	218,636			78,444		7,312			(54,911)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/29/2024	32,019	10,755,930	335.92	412,577			148,997		14,485			(103,239)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/30/2024	12,069	4,032,817	334.16	165,750			59,955		6,867			(41,437)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/31/2024	5,488	1,846,619	336.51	69,292			25,105		2,325			(17,307)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/09/2023	8,185	2,730,165	333.54	88,313			1,002					(34,198)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/17/2023	7,828	2,633,460	336.4	74,577			1,674					(28,555)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/27/2023	8,452	2,876,073	340.29	67,506			2,428					(25,490)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/30/2023	8,906	3,063,099	343.92	59,503			2,377					(22,375)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/31/2023	412	142,580	346	2,474			102					(929)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	09/30/2024	9,911	3,288,520	331.8	145,586			50,037		6,524			(37,425)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/08/2024	26,603	8,747,924	328.83	434,661			151,522		26,189			(110,899)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/09/2024	13,391	4,432,194	330.99	203,312			70,998		10,197			(51,825)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/11/2024	16,881	5,557,778	329.23	272,511			95,493		16,048			(69,334)				03
NOV 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/08/2021	11/02/2023	4,576	1,443,846	315.53	19,975			885					(7,553)				03
NOV 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/08/2021	11/03/2023	2,545	785,575	308.64	17,499			799					(6,608)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/08/2021	10/22/2024	11,959	3,751,038	313.65	79,268			28,484		55			(20,093)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/08/2021	10/25/2024	28,318	8,950,203	316.06	165,013			59,588		74			(41,712)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/08/2021	10/28/2024	14,194	4,491,187	316.41	81,280			29,495		35			(20,489)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/08/2021	10/29/2024	10,541	3,323,639	315.31	64,163			23,321		35			(16,159)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/08/2021	11/01/2024	42,538	13,478,638	316.86	238,285			87,028		100			(59,845)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/08/2021	11/04/2024	8,375	2,649,240	316.32	48,443			17,777		24			(12,133)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/08/2021	11/05/2024	10,671	3,372,076	316.01	62,825			23,092		33			(15,721)				03
NOV 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/08/2021	11/02/2023	2,530	1,090,405	430.91	26,567			1,181					(10,073)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/08/2021	10/22/2024	7,551	3,268,858	432.92	94,496			34,018		99			(23,998)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/08/2021	10/25/2024	9,223	3,992,564	432.91	115,649			41,840		126			(29,288)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/08/2021	10/25/2024	11,092	4,816,941	434.29	133,224			48,198		127			(33,738)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/08/2021	10/28/2024	6,325	2,743,215	433.69	77,547			28,193		82			(19,584)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/08/2021	10/29/2024	7,370	3,186,745	432.4	94,093			34,263		114			(23,741)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/08/2021	11/01/2024	18,893	8,217,426	434.94	223,258			81,690		218			(56,175)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/08/2021	11/01/2024	7,965	3,519,747	441.88	75,215			27,521		36			(18,925)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/08/2021	11/05/2024	4,965	2,188,197	440.76	48,782			17,963		28			(12,229)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/12/2021	10/27/2023	7,011	2,885,196	411.54	75,506			2,765					(29,032)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/12/2021	10/30/2023	6,856	2,818,454	411.12	75,274			3,062					(28,822)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/12/2021	10/31/2023	9,936	4,063,140	408.92	118,639			4,985					(45,362)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/12/2021	11/01/2023	3,164	1,308,988	413.7	31,483			1,365					(12,021)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/12/2021	11/02/2023	6,365	2,628,178	412.92	65,303			2,919					(24,899)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/12/2021	11/03/2023	4,857	2,015,388	414.98	45,992			2,117					(17,512)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/12/2021	11/03/2023	3,151	1,320,595	419.13	25,206			1,160					(9,597)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/12/2021	11/06/2023	5,583	2,302,467	412.44	58,561			2,928					(22,204)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/12/2021	11/07/2023	3,595	1,496,000	416.1	32,681			1,677					(12,374)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/12/2021	11/08/2023	3,538	1,473,881	416.56	31,596			1,663					(11,947)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/12/2021	11/09/2023	2,921	1,208,873	413.86	29,064			1,568					(10,974)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/12/2021	11/10/2023	8,917	3,709,959	416.05	81,413			4,498					(30,699)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/12/2021	10/29/2024	77,681	31,679,162	407.81	1,265,426			462,503		4,269			(320,465)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/12/2021	10/30/2024	31,725	12,902,196	406.69	533,295			195,229		2,057			(134,930)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/12/2021	10/31/2024	22,033	8,960,425	406.68	370,597			135,886		1,444			(93,679)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/12/2021	11/01/2024	61,039	25,023,737	409.96	936,956			344,099		2,555			(236,622)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/12/2021	11/04/2024	9,206	3,808,413	413.68	127,229			46,948		233			(32,042)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/12/2021	11/05/2024	57,733	23,776,235	411.83	842,326			311,311		1,933			(211,940)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/12/2021	11/06/2024	40,777	16,813,284	412.32	586,785			217,208		1,286			(147,507)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/12/2021	11/07/2024	19,064	7,813,251	409.84	294,541			109,200		864			(73,974)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/12/2021	11/08/2024	77,642	31,887,610	410.7	1,171,619			435,050		3,152			(293,982)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/12/2021	11/11/2024	2,129	880,240	413.46	29,720			11,087		60			(7,437)				03
OCT 23 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	NA	11/12/2021	10/27/2023	7,197	2,205,113	306.39	69,596			2,549		437			(26,760)				03
NOV 23 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	NA	11/12/2021	11/02/2023	9,085	2,817,921	310.19	73,039			3,264		103			(27,849)				03
NOV 23 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	NA	11/12/2021	11/03/2023	13,117	4,078,800	310.95	101,396			4,667		103			(38,607)				03
NOV 23 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	NA	11/12/2021	11/09/2023	13,871	4,320,926	311.5	104,867			5,657		156			(39,597)				03
NOV 23 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	NA	11/12/2021	11/10/2023	7,474	2,331,816	311.99	55,083			3,043		70			(20,770)				03
OCT 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	NA	11/12/2021	10/29/2024	25,245	7,698,898	304.97	334,746			122,347		87,969			(84,773)				03
OCT 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	NA	11/12/2021	10/30/2024	23,079	7,063,647	306.06	294,261			107,723		72,800			(74,452)				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	NA	11/12/2021	11/01/2024	74,298	22,903,971	308.27	873,749			320,887		190,083			(220,660)				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	NA	11/12/2021	11/04/2024	27,063	8,334,454	307.97	322,315			118,935		71,821			(81,173)				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	NA	11/12/2021	11/05/2024	28,547	8,842,480	309.75	318,015			117,534		63,593			(80,017)				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	NA	11/12/2021	11/06/2024	35,915	11,093,075	308.87	414,100			153,286		87,623			(104,097)				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	NA	11/12/2021	11/08/2024	97,225	30,105,669	309.65	1,088,918			404,341		220,389			(273,230)				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	NA	11/12/2021	11/11/2024	20,566	6,343,057	308.43	241,441			90,070		53,014			(60,415)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/15/2021	11/10/2023	7,175	2,985,971	417.54	59,411			3,287					(22,433)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/15/2021	10/28/2024	8,851	3,679,743	415.73	111,615			40,766		151			(28,319)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/15/2021	11/01/2024	9,173	3,806,512	414.97	118,607			43,599		185			(29,981)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/15/2021	11/01/2024	15,773	6,627,690	420.19	173,977			63,953		143			(43,978)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/15/2021	11/04/2024	7,390	3,034,498	410.65	108,552			40,093		290			(27,363)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/15/2021	11/08/2024	17,115	7,193,577	420.3	189,125			70,291		168			(47,499)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/15/2021	11/08/2024	8,290	3,455,923	416.88	101,635			37,774		137			(25,526)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/15/2021	11/12/2024	9,815	4,117,663	419.51	111,405			41,662		115			(27,877)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	11/17/2021	11/15/2023	2,319	773,692	333.6	28,096			1,741					(10,565)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	11/17/2021	11/15/2023	3,733	1,514,997	405.8	49,318			3,057					(18,545)				03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/19/2021	11/10/2023	8,731	2,710,274	310.42	69,237			3,863		199			(26,362)				03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/19/2021	11/13/2023	4,265	1,335,145	313.03	29,558			1,765		30			(11,207)				03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/19/2021	11/16/2023	12,604	3,926,093	311.5	95,033			6,046		268			(35,884)				03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/19/2021	11/17/2023	13,258	4,088,894	308.41	116,935			7,591		1,295			(44,093)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/19/2021	11/12/2024	29,140	8,998,562	308.8	336,280			126,454		72,608			(84,613)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/19/2021	11/13/2024	41,646	12,932,600	310.54	450,188			169,546		87,374			(113,169)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/19/2021	11/15/2024	111,026	34,343,651	309.33	1,256,814			474,771		264,332			(315,359)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/19/2021	11/18/2024	24,325	7,540,304	309.98	269,279			102,183		54,693			(67,382)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	11/01/2023	5,025	1,687,261	335.77	55,109			2,413					(21,250)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	11/07/2023	6,449	2,204,975	341.9	53,466			2,771					(20,443)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	11/10/2023	5,026	1,708,669	339.97	45,836			2,557					(17,452)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	11/17/2023	2,732	924,885	338.54	26,806			1,740					(10,108)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	10/15/2024	9,124	3,010,526	329.95	155,365			55,855		8,101			(40,127)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	10/25/2024	9,581	3,224,223	336.53	130,669			47,761		3,912			(33,433)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	10/29/2024	9,952	3,362,374	337.87	129,649			47,695		3,484			(33,048)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	11/01/2024	29,081	9,810,388	337.35	386,620			142,913		11,100			(98,275)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	11/05/2024	38,332	12,953,997	337.94	500,101			186,030		13,860			(126,649)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	11/06/2024	25,756	8,713,241	338.3	331,880			123,648		8,932			(83,970)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	11/08/2024	36,230	12,236,398	337.74	476,959			178,253		13,681			(120,453)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	10,997	3,682,819	334.89	160,313			59,913		5,976			(40,486)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	20,812	7,077,721	340.08	252,238			94,851		5,903			(63,466)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	24,965	8,414,403	337.05	337,768			127,207		10,602			(84,909)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	34,051	11,571,204	339.82	417,334			157,651		10,184			(104,717)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	11,958	4,028,448	336.88	162,961			61,560		5,245			(40,890)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	1,525	513,659	336.81	20,871			7,920		686			(5,223)				03
NOV 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/24/2021	2,678	1,178,283	439.96	17,296			974					(6,650)				03
NOV 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/24/2021	1,305	572,296	438.38	9,157			659					(3,462)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/24/2021	20,968	9,259,403	441.6	181,009			68,089		110			(46,011)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/24/2021	7,572	3,334,374	440.35	68,359			25,833		49			(17,328)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/24/2021	7,907	3,484,847	440.74	70,496			26,681		50			(17,853)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/24/2021	9,651	4,272,865	442.75	80,521			30,614		48			(20,335)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/24/2021	11,033	4,855,928	440.12	100,671			38,276		79			(25,424)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/24/2021	3,067	1,360,046	443.38	25,103			9,587		15			(6,322)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/24/2021	3,832	1,687,976	440.52	34,594			13,232		27			(8,704)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/24/2021	21,389	9,466,521	442.58	180,471			69,335		122			(45,284)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/29/2021	3,195	1,320,415	413.3	25,782			1,455					(9,927)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/29/2021	8,801	3,643,597	414	69,176			4,178					(26,524)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/29/2021	3,474	1,446,076	416.27	24,804			1,531					(9,497)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/29/2021	6,034	2,513,303	416.52	42,661			2,689					(16,311)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/29/2021	3,933	1,635,017	415.69	28,870			1,857					(11,023)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/29/2021	9,305	3,844,419	413.17	76,019			4,990					(28,985)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/29/2021	9,723	4,036,997	415.22	73,114			5,084					(27,761)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/29/2021	2,710	1,112,819	410.66	24,659			1,747					(9,350)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/29/2021	9,658	4,001,469	414.32	75,622			5,454					(28,633)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/29/2021	5,948	2,429,391	408.43	59,243			4,273					(22,432)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/29/2021	13,233	5,451,624	411.98	114,463			8,549					(43,221)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/29/2021	10,164	4,157,231	409.01	99,405			7,805					(37,380)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/28/2023	5,826	2,370,724	406.92	61,931			4,941					(23,256)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/12/2024	60,790	24,981,634	410.95	772,032			292,469		2,485			(195,696)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/13/2024	43,210	17,760,964	411.04	547,468			207,713		1,763			(138,645)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/14/2024	19,106	7,874,451	412.15	234,237			89,006		673			(59,265)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/15/2024	71,664	29,558,608	412.46	870,720			331,357		2,444			(220,099)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/18/2024	3,347	1,384,491	413.66	39,293			15,021		99			(9,905)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/19/2024	66,143	27,226,373	411.63	826,124			316,274		2,644			(208,055)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/20/2024	32,438	13,372,704	412.26	398,009			152,601		1,200			(100,144)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/21/2024	20,419	8,418,356	412.29	250,331			96,122		760			(62,929)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/22/2024	41,854	17,217,185	411.36	528,201			203,117		1,790			(132,658)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/25/2024	3,634	1,500,987	413	43,721			16,887		128			(10,950)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/26/2024	61,787	25,124,870	406.64	897,758			347,254		5,169			(224,645)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/27/2024	64,110	26,055,079	406.41	938,575			363,569		5,573			(234,644)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/30/2021	11/29/2024	14,739	4,963,405	336.75	174,502			67,853		7,069			(43,585)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/30/2021	11/21/2023	5,036	1,727,357	343.01	32,458			2,302					(12,324)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/30/2021	11/29/2023	3,171	1,084,646	342	21,747			1,765					(8,166)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/30/2021	11/12/2024	6,897	2,329,011	337.67	78,028			29,587		2,689			(19,797)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/30/2021	11/19/2024	32,574	11,061,900	339.59	343,964			131,805		10,291			(86,706)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/30/2021	11/20/2024	19,156	6,516,608	340.19	197,771			75,897		5,624			(49,808)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/30/2021	11/21/2024	7,516	2,552,748	339.65	79,292			30,474		2,383			(19,951)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/30/2021	11/22/2024	26,503	9,012,118	340.04	275,622			106,086		8,031			(69,286)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/30/2021	11/26/2024	31,977	10,743,131	335.96	389,098			150,641		16,656			(97,453)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/30/2021	11/27/2024	25,714	8,632,677	335.72	315,864			122,466		13,858			(79,038)				03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/30/2021	11/17/2023	7,548	2,356,854	312.25	42,193			2,774		118			(16,110)				03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/30/2021	11/20/2023	4,501	1,400,143	311.08	26,960			1,877		157			(10,251)				03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/30/2021	11/22/2023	9,156	2,844,212	310.65	56,307			4,067		442			(21,350)				03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/30/2021	11/24/2023	10,418	3,246,132	311.59	60,945			4,558		371			(23,044)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/30/2021	11/27/2023	2,422	744,932	307.63	17,629			1,386		496			(6,638)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/30/2021	11/19/2024	42,193	12,983,242	307.71	424,041			162,490		118,648			(106,891)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/30/2021	11/20/2024	38,835	11,973,666	308.32	381,362			146,353		103,241			(96,044)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/30/2021	11/22/2024	95,387	29,542,447	309.71	887,103			341,445		222,401			(223,001)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/30/2021	11/25/2024	16,526	5,129,770	310.4	149,728			57,884		36,251			(37,535)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/30/2021	11/27/2024	47,896	14,604,558	304.92	538,834			208,915		176,480			(134,832)				03
NOV 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/24/2021	11/10/2023	3,709	1,172,995	316.23	15,807			889					(6,069)				03
NOV 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/24/2021	11/22/2023	6,536	2,061,906	315.47	29,766			2,141					(11,240)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/24/2021	11/08/2024	44,260	13,977,640	315.81	267,036			100,356		152			(67,815)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/24/2021	11/11/2024	12,083	3,779,250	312.77	85,863			32,418		92			(21,745)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/24/2021	11/12/2024	9,265	2,934,024	316.68	53,446			20,210		27			(13,523)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/24/2021	11/15/2024	29,100	9,193,607	315.93	175,274			66,578		107			(44,224)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/24/2021	11/18/2024	5,359	1,698,449	316.95	30,587			11,671		16			(7,696)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/24/2021	11/19/2024	6,706	2,115,252	315.43	41,613			15,902		30			(10,461)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/24/2021	11/22/2024	23,526	7,442,578	316.36	139,049			53,372		86			(34,858)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2021	12/06/2023	5,983	2,486,977	415.66	48,943			4,443					(18,379)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2021	11/15/2024	14,229	5,980,323	420.29	144,567			55,426		153			(36,816)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2021	11/19/2024	8,715	3,682,155	422.5	82,794			31,933		71			(21,006)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2021	11/22/2024	15,632	6,547,762	418.86	166,953			64,677		228			(42,241)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2021	11/29/2024	12,996	5,387,815	414.58	159,069			62,251		382			(39,987)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2021	12/02/2024	7,789	3,184,832	408.87	112,946			44,390		513			(28,314)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2021	12/06/2024	7,343	3,031,864	412.89	94,872			37,497		293			(23,696)				03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	11/30/2023	5,039	1,541,651	305.97	46,808			3,922		1,979			(17,847)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/01/2023	8,349	2,564,618	307.18	73,136			6,222		2,276			(27,847)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/01/2023	5,200	1,609,086	309.42	40,615			3,455		642			(15,464)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/04/2023	9,167	2,829,170	308.61	74,898			6,658		1,691			(28,399)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/07/2023	6,195	1,917,204	309.5	48,441			4,489		928			(18,291)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/08/2023	5,507	1,717,086	311.8	38,219			3,590		369			(14,411)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/08/2023	5,107	1,579,349	309.25	40,499			3,804		863			(15,271)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	11/29/2024	76,927	23,432,043	304.6	984,669			387,127		292,528			(248,672)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/02/2024	22,574	6,941,041	307.48	260,052			102,677		66,621			(65,493)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/10/2021	11/29/2023	6,839	2,795,488	408.77	70,781			5,841					(27,026)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/10/2021	11/30/2023	2,744	1,117,663	407.31	30,074			2,520					(11,467)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/10/2021	12/01/2023	5,909	2,387,405	404.03	73,390			6,244					(27,943)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/10/2021	12/01/2023	5,219	2,128,421	407.82	56,157			4,778					(21,382)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/10/2021	12/04/2023	5,562	2,263,450	406.96	62,015			5,512					(23,514)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/10/2021	12/05/2023	5,806	2,368,130	407.87	62,532			5,637					(23,677)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/10/2021	12/06/2023	8,565	3,499,831	408.6	89,766			8,206					(33,942)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/10/2021	12/07/2023	8,224	3,391,968	412.45	74,016			6,859					(27,948)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/10/2021	12/08/2023	11,115	4,551,770	409.53	112,480			10,564					(42,413)				03
DEC 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/10/2021	12/03/2024	35,314	10,804,607	305.96	430,828			170,346		119,930			(108,402)				03
DEC 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/10/2021	12/04/2024	37,910	11,571,985	305.25	475,011			188,080		137,359			(119,409)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/10/2021	11/29/2024	64,387	26,142,883	406.03	987,046			388,062		5,980			(249,273)				03
DEC 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/10/2021	12/06/2024	79,254	24,459,403	308.62	876,550			348,042		211,903			(219,943)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/10/2021	12/02/2024	8,562	3,485,974	407.15	127,315			50,268		706			(32,064)				03
DEC 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/10/2021	12/06/2024	39,555	12,165,938	307.57	455,278			180,772		116,666			(114,238)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/10/2021	12/03/2024	57,324	23,173,049	404.25	925,775			366,044		6,895			(232,937)				03
DEC 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/10/2021	12/09/2024	26,082	8,069,919	309.4	280,387			111,795		65,188			(70,161)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/10/2021	12/04/2024	25,895	10,477,950	404.64	413,794			163,841		2,990			(104,020)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/10/2021	12/06/2024	40,731	16,539,544	406.07	625,625			248,410		3,989			(156,981)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/10/2021	12/06/2024	35,003	14,312,674	408.9	495,641			196,798		2,380			(124,366)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/10/2021	12/06/2024	3,795	1,570,719	413.92	46,334			18,397		131			(11,626)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/10/2021	12/09/2024	991	409,328	412.9	12,501			4,984		41			(3,128)				03
DEC 23 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L10CEMIK50	12/14/2021	12/13/2023	4,734	1,488,922	314.53	24,407			2,451					(9,165)				03
NOV 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L10CEMIK50	12/14/2021	11/22/2024	13,445	4,262,476	317.04	79,453			30,981		42			(20,234)				03
NOV 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L10CEMIK50	12/14/2021	11/26/2024	7,580	2,371,852	312.91	55,970			21,951		67			(14,201)				03
NOV 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L10CEMIK50	12/14/2021	11/29/2024	28,118	8,826,531	313.91	197,389			77,748		205			(49,942)				03
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L10CEMIK50	12/14/2021	12/02/2024	8,164	2,558,849	313.44	58,839			23,275		69			(14,846)				03
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L10CEMIK50	12/14/2021	12/03/2024	7,178	2,255,969	314.31	49,462			19,593		50			(12,468)				03
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L10CEMIK50	12/14/2021	12/06/2024	27,197	8,573,465	315.23	178,871			71,153		159			(44,965)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	12/14/2021	12/09/2024	12,844	4,064,865	316.49	79,114		31,602		58			(19,833)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	12/14/2021	12/13/2024	17,119	5,419,007	316.55	105,395		42,332		80			(26,325)				03
NOV 23 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/15/2021	11/22/2023	5,072	1,103,883	217.64	22,774		1,680					(8,819)				03
DEC 23 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/15/2021	12/08/2023	6,841	1,492,829	218.23	29,825		2,813					(11,293)				03
NOV 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	12/15/2021	11/03/2023	2,091	812,441	388.62	21,575		1,038					(8,586)				03
NOV 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	12/15/2021	11/17/2023	2,252	874,339	388.3	23,778		1,597					(9,273)				03
DEC 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	12/15/2021	12/01/2023	3,244	1,275,614	393.26	28,544		2,439					(10,914)				03
DEC 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	12/15/2021	12/08/2023	962	378,290	393.2	8,543		806					(3,235)				03
DEC 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	12/14/2021	12/13/2023	4,535	1,987,284	438.25	40,288		4,051					(15,150)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	12/14/2021	11/22/2024	6,800	2,998,010	440.9	72,218		28,186		48			(18,409)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	12/14/2021	11/26/2024	7,018	3,097,917	441.4	73,537		28,867		49			(18,675)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	12/14/2021	11/27/2024	13,267	5,811,685	438.06	154,903		60,896		145			(39,403)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	12/14/2021	12/03/2024	10,809	4,765,732	440.9	115,611		45,838		89			(29,170)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	12/14/2021	12/06/2024	6,001	2,654,098	442.29	61,492		24,483		43			(15,472)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	12/14/2021	12/06/2024	14,449	6,444,425	446.01	131,036		52,173		64			(32,970)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	12/14/2021	12/09/2024	6,644	2,938,012	442.22	68,369		27,335		50			(17,155)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	12/14/2021	12/13/2024	13,165	5,862,609	445.31	122,811		49,372		71			(30,703)				03
DEC 23 JPMorgan Life	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/17/2021	12/15/2023	3,628	1,458,750	402.07	47,419		4,912					(17,880)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	12/17/2021	12/15/2023	2,137	711,700	333.02	25,728		2,665		5			(9,701)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	12/22/2021	12/13/2024	26,103	8,865,864	339.65	303,676		123,211		9,375			(76,621)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	12/22/2021	12/13/2024	6,497	2,238,131	344.48	62,800		25,480		1,240			(15,845)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	12/22/2021	12/17/2024	25,597	8,689,302	339.47	300,582		122,613		9,610			(75,561)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	12/22/2021	12/18/2024	15,689	5,306,546	338.24	192,924		78,803		6,894			(48,453)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	12/22/2021	12/19/2024	8,502	2,855,274	335.83	114,150		46,688		5,014			(28,642)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	12/22/2021	11/30/2023	4,914	1,668,120	339.46	42,294		3,610					(16,424)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	12/22/2021	12/20/2024	25,360	8,567,846	337.85	316,730		129,717		11,801			(79,401)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	12/22/2021	12/08/2023	7,596	2,592,884	341.35	60,132		5,751					(23,089)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	12/22/2021	12/15/2023	4,506	1,526,288	338.74	40,749		4,257		1			(15,494)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/22/2021	12/18/2023	6,187	2,104,770	340.2	52,354		5,664		1			(19,824)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/22/2021	12/20/2023	2,064	712,885	345.44	13,487		1,492					(5,093)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/22/2021	11/15/2024	6,221	2,113,236	339.7	70,933		27,660		1,890			(18,373)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/22/2021	11/21/2024	6,639	2,248,591	338.68	78,965		31,065		2,389			(20,337)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/22/2021	11/27/2024	11,553	3,892,485	336.93	147,158		58,394		5,363			(37,687)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/22/2021	11/29/2024	18,065	6,060,322	335.48	242,817		96,627		10,122			(62,068)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/22/2021	12/03/2024	17,759	5,952,592	335.18	241,857		96,788		10,517			(61,592)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/22/2021	12/04/2024	13,223	4,410,611	333.56	190,754		76,444		9,524			(48,533)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/22/2021	12/06/2024	14,366	4,839,271	336.85	184,489		74,139		7,048			(46,852)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/22/2021	12/06/2024	19,402	6,572,774	338.76	232,270		93,340		7,508			(58,986)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/22/2021	12/10/2024	21,505	7,264,533	337.81	267,305		108,012		9,569			(67,631)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/22/2021	12/11/2024	15,201	5,107,327	335.99	201,973		81,724		8,480			(51,054)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/22/2021	12/12/2024	14,098	4,751,087	337	180,721		73,225		6,995			(45,640)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/22/2021	12/13/2024	12,998	4,393,702	338.04	160,504		65,121		5,707			(40,497)				03
DEC 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/28/2021	12/20/2023	2,565	812,142	316.68	14,076		1,564					(5,337)				03
DEC 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/28/2021	12/27/2023	1,914	605,979	316.6	10,631		1,272					(3,992)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/28/2021	12/13/2024	17,897	5,683,636	317.57	122,963		50,028		65			(31,111)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/28/2021	12/16/2024	13,900	4,411,885	317.41	96,479		39,412		55			(24,343)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/28/2021	12/17/2024	12,845	4,091,261	318.51	84,211		34,446		40			(21,228)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/28/2021	12/20/2024	31,505	10,007,264	317.64	216,615		88,960		124			(54,453)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/28/2021	12/23/2024	17,553	5,584,570	318.15	117,735		48,543		64			(29,515)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/28/2021	12/27/2024	16,340	5,195,666	317.98	110,855		45,945		65			(27,688)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/27/2021	12/27/2024	21,444	6,652,345	310.22	240,387		99,630		51,564			(60,042)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/27/2021	12/08/2023	4,140	1,283,834	310.08	34,158		3,281		524			(13,171)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/27/2021	12/11/2023	5,971	1,860,815	311.64	45,559		4,550		482			(17,493)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/27/2021	12/14/2023	15,157	4,689,474	309.39	130,048		13,478		2,944			(49,724)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/27/2021	12/15/2023	3,493	1,081,945	309.72	29,518		3,096		628			(11,271)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/27/2021	12/15/2023	2,661	816,057	306.62	26,189		2,747		1,222			(9,999)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/27/2021	12/18/2023	9,591	2,974,126	310.09	79,703		8,659		1,672			(30,305)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/21/2023	10,626	3,294,722	310.05	88,731			9,968		2,040			(33,597)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/21/2023	6,204	1,937,823	312.35	46,034			5,172		563			(17,430)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/21/2023	2,520	782,219	310.37	20,692			2,325		438			(7,835)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/10/2024	35,563	10,979,576	308.74	417,860			169,319		94,838			(106,018)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/11/2024	32,724	10,120,564	309.27	377,308			153,095		83,174			(95,641)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/13/2024	74,181	22,908,722	308.82	870,890			354,329		197,542			(220,346)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/13/2024	33,585	10,321,952	307.34	416,452			169,437		102,558			(105,367)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/16/2024	27,159	8,417,552	309.94	306,078			125,034		65,469			(77,227)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/17/2024	47,685	14,752,816	309.38	549,332			224,704		121,513			(138,474)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/18/2024	50,000	15,466,639	309.33	577,005			236,338		128,292			(145,316)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/20/2024	111,234	34,447,069	309.68	1,268,072			520,774		277,244			(318,770)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/27/2024	27,505	8,505,637	309.24	319,883			132,577		72,515			(79,898)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/08/2023	6,442	2,664,177	413.57	57,526			5,525					(22,182)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/11/2023	5,850	2,396,983	409.74	61,016			6,093					(23,428)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/12/2023	2,804	1,151,538	410.63	28,268			2,859					(10,839)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/13/2023	3,540	1,464,372	413.69	31,610			3,236					(12,103)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/14/2023	3,060	1,252,945	409.51	32,279			3,345					(12,342)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/15/2023	12,160	5,011,517	412.13	115,885			12,156					(44,247)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/15/2023	4,296	1,764,372	410.68	43,349			4,547					(16,551)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/18/2023	12,189	4,988,559	409.27	130,300			14,155					(49,543)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/19/2023	5,719	2,331,861	407.76	64,793			7,119					(24,602)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/20/2023	10,049	4,095,196	407.53	114,959			12,773					(43,588)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/21/2023	5,511	2,250,658	408.41	61,004			6,853					(23,099)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/21/2023	2,135	878,655	411.49	20,990			2,358					(7,948)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/21/2023	10,047	4,122,022	410.26	103,689			11,649					(39,261)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/27/2023	8,985	3,686,725	410.33	92,813			11,107					(34,853)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/10/2024	49,668	20,280,137	408.31	738,074			299,071		3,777			(187,262)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/11/2024	31,372	12,806,621	408.22	467,754			189,795		2,435			(118,567)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/12/2024	33,638	13,701,053	407.31	514,996			209,247		2,957			(130,421)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/27/2021	12/13/2024	79,024	32,149,293	406.83	1,227,241			499,313		7,443			(310,507)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/27/2021	12/13/2024	4,321	1,767,058	408.94	63,174			25,703		311			(15,984)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/27/2021	12/16/2024	2,056	833,797	405.49	33,209			13,566		235			(8,379)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/27/2021	12/17/2024	68,774	27,937,920	406.23	1,087,999			445,045		7,213			(274,260)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/27/2021	12/18/2024	41,538	16,840,087	405.41	672,922			275,625		4,860			(169,472)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/27/2021	12/19/2024	17,270	7,036,944	407.46	264,235			108,373		1,578			(66,485)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/27/2021	12/20/2024	19,268	7,816,326	405.66	310,218			127,401		2,219			(77,983)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/27/2021	12/20/2024	34,473	14,035,884	407.16	531,913			218,447		3,296			(133,713)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/27/2021	12/20/2024	6,060	2,495,068	411.72	81,993			33,673		323			(20,612)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/27/2021	12/27/2024	39,009	15,903,205	407.68	595,278			246,716		3,696			(148,683)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/27/2021	12/27/2024	45,717	18,621,730	407.33	704,492			291,981		4,524			(175,962)				03
DEC 23 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/28/2021	12/27/2023	2,506	1,101,124	439.46	18,585			2,227					(6,988)				03
DEC 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/28/2021	12/13/2024	11,590	5,146,557	444.04	99,929			40,695		73			(25,307)				03
DEC 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/28/2021	12/17/2024	9,358	4,157,826	444.3	80,217			32,843		61			(20,240)				03
DEC 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/28/2021	12/20/2024	19,692	8,710,940	442.36	180,593			74,235		169			(45,440)				03
DEC 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/28/2021	12/27/2024	9,600	4,243,481	442.05	89,393			37,083		94			(22,348)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	01/07/2022	12/27/2023	6,698	2,750,614	410.67	52,779			6,422					(20,152)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	01/07/2022	12/28/2023	4,479	1,830,709	408.77	38,292			4,706					(14,600)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	01/07/2022	12/29/2023	4,100	1,693,439	413.06	29,231			3,628					(11,130)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	01/07/2022	12/29/2023	11,306	4,646,834	411.01	88,073			10,932					(33,534)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	01/07/2022	01/02/2024	2,125	868,367	408.67	18,316			2,363					(6,935)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	01/07/2022	01/03/2024	5,241	2,131,287	406.62	49,217			6,408					(18,610)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	01/07/2022	01/04/2024	9,296	3,878,504	417.24	55,495			7,292					(20,954)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	01/07/2022	01/05/2024	3,388	1,387,721	409.64	28,151			3,733					(10,615)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	01/07/2022	01/05/2024	1,758	710,288	404.08	18,281			2,424					(6,893)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	01/07/2022	12/27/2024	52,652	21,523,244	408.78	642,886			269,405		4,348			(162,357)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	01/07/2022	12/27/2024	5,352	2,206,164	412.23	58,763			24,625		284			(14,840)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	01/07/2022	12/31/2024	48,237	19,673,607	407.85	607,308			255,797		4,619			(152,807)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/07/2022	01/02/2025	27,962	11,383,577	407.11	360,150			152,078		2,978			(90,452)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/07/2022	01/03/2025	29,120	11,852,834	407.04	376,225			159,066		3,151			(94,402)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/07/2022	01/03/2025	32,071	13,089,811	408.15	400,568			169,358		3,029			(100,510)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/07/2022	01/03/2025	4,082	1,693,757	414.98	41,264			17,446		161			(10,354)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/07/2022	01/06/2025	6,536	2,649,116	405.34	88,949			37,748		887			(22,258)				03
DEC 23 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/07/2022	12/14/2023	6,715	1,109,582	165.23	39,486			4,162		3,120			(15,356)				03
DEC 23 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/07/2022	12/29/2023	2,319	389,187	167.79	11,087			1,376		494			(4,221)				03
JAN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/11/2022	01/04/2024	3,258	1,038,065	318.64	13,985			1,843					(5,295)				03
JAN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/11/2022	01/10/2024	3,418	1,088,755	318.56	14,857			2,064					(5,579)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/11/2022	12/27/2024	17,105	5,477,224	320.21	92,457			38,817		40			(23,393)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/11/2022	12/30/2024	7,438	2,354,698	316.59	49,028			20,662		43			(12,370)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/11/2022	12/31/2024	6,181	1,988,303	321.66	30,898			13,038		11			(7,789)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/11/2022	01/03/2025	15,873	5,075,433	319.75	88,466			37,472		46			(22,239)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/11/2022	01/03/2025	9,848	3,114,608	316.27	66,187			28,035		64			(16,638)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/11/2022	01/06/2025	9,152	2,878,086	314.46	67,687			28,778		92			(16,968)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/11/2022	01/07/2025	5,121	1,642,477	320.76	27,067			11,522		12			(6,779)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/11/2022	01/10/2025	17,544	5,588,208	318.53	104,987			44,857		74			(26,223)				03
JAN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2022	01/10/2024	4,188	1,827,435	436.32	24,728			3,440					(9,299)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2022	12/27/2024	9,125	4,036,221	442.33	61,485			25,837		86			(15,571)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2022	12/30/2024	8,999	3,967,976	440.92	63,965			26,983		105			(16,154)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2022	12/30/2024	5,632	2,489,766	442.06	38,423			16,208		57			(9,704)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2022	12/30/2024	9,244	4,039,218	436.94	75,619			31,898		173			(19,097)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2022	01/06/2025	6,594	2,864,025	434.34	59,281			25,227		180			(14,875)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2022	01/10/2025	10,652	4,614,819	433.25	99,625			42,605		343			(24,906)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	12/28/2023	8,280	2,582,987	311.97	49,760			6,185		1,061			(19,187)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	12/29/2023	4,466	1,397,711	313	25,364			3,184		424			(9,766)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	12/29/2023	5,449	1,696,011	311.27	34,109			4,282		892			(13,134)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	12/29/2023	6,472	2,002,607	309.41	44,789			5,622		1,828			(17,246)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	01/04/2024	3,478	1,085,992	312.29	20,691			2,749		490			(7,900)				03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	01/05/2024	7,357	2,291,043	311.39	46,058			6,175		1,386			(17,561)				03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	01/05/2024	3,571	1,107,448	310.08	24,000			3,218		973			(9,151)				03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	01/11/2024	7,353	2,285,149	310.76	47,944			6,773		1,886			(18,129)				03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	01/12/2024	4,733	1,465,212	309.56	32,943			4,693		1,695			(12,439)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	12/27/2024	70,069	21,705,953	309.78	671,961			283,689		175,637			(170,965)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	12/27/2024	20,098	6,250,930	311.02	183,295			77,384		44,767			(46,635)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	12/30/2024	17,880	5,512,799	308.33	181,835			77,060		51,566			(46,135)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	12/31/2024	21,365	6,607,340	309.26	209,591			88,935		56,696			(53,127)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	01/03/2025	53,193	16,430,272	308.88	530,335			225,883		147,045			(134,057)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	01/03/2025	32,505	10,089,174	310.39	305,220			130,001		78,102			(77,153)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	01/06/2025	13,812	4,267,775	309	137,287			58,692		37,999			(34,607)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	01/07/2025	23,217	7,150,746	307.99	240,301			102,859		70,105			(60,519)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	01/08/2025	26,686	8,201,043	307.32	283,669			121,572		85,656			(71,375)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	01/10/2025	42,031	12,935,399	307.76	439,642			188,880		130,213			(110,416)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	01/10/2025	15,588	4,807,029	308.39	158,993			68,307		45,657			(39,931)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	01/13/2025	15,781	4,907,582	310.98	145,659			62,807		36,669			(36,482)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2022	01/12/2024	19,488	7,780,325	399.24	249,639			35,663		3			(94,524)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	01/19/2022	01/12/2024	5,306	1,767,591	333.15	61,552			8,793		60			(23,306)				03
JAN 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/20/2022	01/05/2024	5,281	1,134,146	214.78	19,168			19,168									03
JAN 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/20/2022	01/12/2024	7,159	1,536,078	214.56	26,632			26,632									03
JAN 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/20/2022	01/19/2024	4,183	881,208	210.66	21,166			21,166									03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/08/2024	4,898	1,983,974	405.02	46,339			6,434					(17,743)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/09/2024	4,617	1,876,993	406.58	40,995			5,742					(15,675)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/10/2024	5,308	2,162,802	407.46	45,490			6,426					(17,369)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/11/2024	4,420	1,798,840	406.97	38,720			5,516					(14,763)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/12/2024	10,164	4,163,882	409.67	79,584			11,433					(30,302)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/16/2024	5,332	2,170,050	406.97	46,923			6,964					(17,767)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/17/2024	3,678	1,507,653	409.95	28,612			4,280					(10,819)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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	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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/21/2022	01/18/2024	2,285	935,072	407.43	19,852			2,993					(7,496)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/21/2022	01/19/2024	9,238	3,748,361	405.77	85,633			13,011					(32,290)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/21/2022	01/19/2024	324	133,036	410.58	2,459			374					(927)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/21/2022	01/03/2025	2,926	1,190,878	406.95	36,199			15,504		320			(9,201)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/21/2022	01/07/2025	39,316	15,862,637	403.47	540,982			232,853		6,699			(137,002)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/21/2022	01/08/2025	27,178	10,975,360	403.83	370,167			159,525		4,471			(93,657)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/21/2022	01/09/2025	19,208	7,744,112	403.18	266,985			115,199		3,429			(67,488)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/21/2022	01/10/2025	65,113	26,353,698	404.74	864,045			373,274		9,759			(218,209)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/21/2022	01/10/2025	3,013	1,246,154	413.58	30,432			13,147		152			(7,685)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/21/2022	01/14/2025	50,712	20,509,113	404.42	681,068			295,652		8,110			(171,365)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/21/2022	01/15/2025	32,729	13,248,437	404.79	434,971			189,048		5,048			(109,343)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/21/2022	01/16/2025	21,716	8,798,229	405.15	285,565			124,262		3,232			(71,720)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/21/2022	01/17/2025	39,922	16,148,232	404.49	535,759			233,410		6,459			(134,432)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/21/2022	01/17/2025	9,565	3,919,171	409.74	109,519			47,713		829			(27,481)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/21/2022	01/17/2025	2,334	950,778	407.36	28,732			12,517		270			(7,209)				03
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	01/21/2022	01/08/2025	7,696	2,598,159	337.6	89,255			38,465		4,037			(22,583)				03
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	01/21/2022	01/10/2025	43,576	14,787,451	339.35	473,616			204,606		18,747			(119,609)				03
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	01/21/2022	01/14/2025	36,653	12,410,282	338.59	411,026			178,427		17,593			(103,420)				03
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	01/21/2022	01/15/2025	14,288	4,840,927	338.8	159,070			69,135		6,722			(39,987)				03
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	01/21/2022	01/17/2025	12,720	4,303,858	338.36	144,168			62,809		6,357			(36,175)				03
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	01/21/2022	01/17/2025	17,850	6,040,349	338.4	202,008			88,007		8,879			(50,688)				03
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	01/21/2022	01/17/2025	5,022	1,714,280	341.35	50,770			22,118		1,757			(12,739)				03
DEC 23 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	01/21/2022	12/22/2023	5,479	1,856,759	338.91	43,727			5,152		1			(17,152)				03
DEC 23 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	01/21/2022	12/29/2023	5,337	1,841,746	345.07	31,253			3,957					(12,137)				03
JAN 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	01/21/2022	01/05/2024	5,548	1,914,171	345.01	32,901			4,449					(12,651)				03
JAN 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	01/21/2022	01/12/2024	5,887	2,008,117	341.1	43,123			6,195		3			(16,419)				03
JAN 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	01/21/2022	01/19/2024	2,818	962,118	341.38	20,519			3,118		2			(7,737)				03
DEC 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	01/21/2022	12/03/2024	6,623	2,242,405	338.58	72,271			29,726		2,580			(18,917)				03
DEC 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	01/21/2022	12/06/2024	8,058	2,713,327	336.71	94,648			39,090		4,022			(24,703)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	12/11/2024	6,280	2,121,685	337.87	70,787		29,433		2,788			(18,387)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	12/20/2024	19,408	6,564,208	338.22	217,188		91,383		8,634			(55,936)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	12/17/2024	7,965	2,686,841	337.35	91,941		38,534		3,882			(23,746)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	12/24/2024	22,289	7,538,342	338.21	250,194		105,815		10,127			(64,194)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	12/26/2024	18,768	6,350,476	338.36	209,757		88,940		8,456			(53,718)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	12/27/2024	32,330	11,030,782	341.19	323,987		137,550		10,321			(82,895)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	12/30/2024	6,908	2,381,101	344.67	60,378		25,731		1,433			(15,405)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	12/31/2024	18,215	6,182,949	339.45	195,860		83,574		7,370			(49,925)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	01/03/2025	32,836	11,166,433	340.07	345,465		147,964		12,503			(87,814)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	01/07/2025	23,940	8,177,583	341.59	238,087		102,479		7,717			(60,295)				03
DEC 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYYJLN8C3868	01/20/2022	12/22/2023	3,092	1,212,127	392	14,131		1,662					(5,535)				03
JAN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYYJLN8C3868	01/20/2022	01/03/2024	4,345	1,705,789	392.62	19,638		2,604					(7,562)				03
JAN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYYJLN8C3868	01/20/2022	01/05/2024	5,841	2,247,810	384.81	37,326		5,040					(14,332)				03
JAN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYYJLN8C3868	01/20/2022	01/12/2024	4,767	1,837,480	385.43	29,891		4,288					(11,365)				03
JAN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYYJLN8C3868	01/20/2022	01/19/2024	2,643	1,007,517	381.15	20,010		3,036					(7,535)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/24/2022	01/19/2024	5,152	2,129,921	413.41	28,491		4,335					(10,758)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/24/2022	12/06/2024	7,613	3,195,877	419.77	52,380		21,654		115			(13,684)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/24/2022	12/10/2024	7,994	3,350,214	419.09	56,598		23,524		140			(14,729)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/24/2022	12/13/2024	15,556	6,431,711	413.45	134,094		55,958		616			(34,798)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/24/2022	12/17/2024	9,117	3,792,519	415.97	72,391		30,369		267			(18,715)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/24/2022	12/20/2024	11,774	4,904,014	416.51	91,955		38,727		330			(23,705)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/24/2022	12/27/2024	24,418	10,174,390	416.67	190,707		81,042		719			(48,840)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/24/2022	01/03/2025	13,723	5,655,794	412.15	125,562		53,829		784			(31,946)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/24/2022	01/03/2025	3,134	1,305,747	416.59	24,699		10,589		100			(6,284)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/24/2022	01/10/2025	13,814	5,648,382	408.89	141,178		61,047		1,258			(35,687)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/24/2022	01/13/2025	11,330	4,649,972	410.4	110,584		47,991		877			(27,876)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/24/2022	01/17/2025	14,490	5,952,795	410.83	139,825		60,973		1,098			(35,117)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/24/2022	01/21/2025	7,268	3,004,062	413.35	64,754		28,371		416			(16,203)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2022	12/22/2023	5,449	2,263,873	415.43	26,321			3,105					(10,339)				03
JAN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8BP41	01/24/2022	01/19/2024	1,025	437,623	426.82	7,154			1,090					(2,705)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8BP41	01/24/2022	01/10/2025	12,371	5,376,155	434.56	89,828			38,878		343			(22,728)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8BP41	01/24/2022	01/14/2025	4,021	1,727,848	429.66	34,825			15,145		200			(8,779)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8BP41	01/24/2022	01/17/2025	17,154	7,399,897	431.38	140,225			61,203		727			(35,250)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8BP41	01/24/2022	01/21/2025	4,852	2,073,227	427.31	45,756			20,066		330			(11,460)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/22/2025	48,365	19,503,146	403.25	621,489			274,119		9,318			(156,231)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/23/2025	30,056	12,109,454	402.9	390,424			172,404		6,060			(98,055)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/24/2025	33,046	13,215,562	399.91	469,258			207,457		9,329			(117,746)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/27/2025	3,018	1,213,691	402.14	40,201			17,834		679			(10,059)				03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/12/2024	9,489	2,955,990	311.53	55,034			7,984		2,015			(21,161)				03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/19/2024	12,809	3,962,560	309.35	84,413			12,950		5,440			(32,141)				03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/22/2024	5,267	1,626,415	308.78	35,923			5,638		2,680			(13,621)				03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/25/2024	6,053	1,875,358	309.83	39,101			6,274		2,517			(14,764)				03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/26/2024	4,035	1,242,224	307.84	29,054			4,695		2,675			(10,955)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/14/2025	15,821	4,858,830	307.11	161,376			70,508		52,266			(40,868)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/15/2025	26,635	8,201,780	307.93	263,422			115,232		82,045			(66,649)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/17/2025	34,608	10,667,524	308.24	338,119			148,259		104,063			(85,390)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/17/2025	16,044	4,929,300	307.24	163,166			71,545		52,659			(41,206)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/21/2025	21,097	6,473,859	306.86	218,144			96,104		72,057			(54,888)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/22/2025	26,529	8,153,028	307.32	269,539			118,885		87,247			(67,757)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/24/2025	57,672	17,750,733	307.79	576,139			254,709		182,685			(144,564)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/27/2025	12,439	3,853,973	309.84	114,684			50,877		33,050			(28,697)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/19/2024	3,366	1,368,530	406.63	26,823			4,115					(10,213)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/22/2024	6,288	2,545,419	404.82	54,264			8,516					(20,575)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/24/2024	5,846	2,369,764	405.34	49,460			7,878					(18,702)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/25/2024	4,656	1,871,027	401.84	45,491			7,299		1			(17,177)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/26/2024	4,983	2,008,071	402.99	46,541			7,521		1			(17,549)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	.01/28/2022	.01/26/2024	2,699	1,093,652	405.16	23,052			3,725					(8,692)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	.02/04/2022	.01/29/2024	6,245	2,525,792	404.46	51,832			8,639					(19,653)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	.02/04/2022	.01/31/2024	6,963	2,805,182	402.85	61,904			10,460		1			(23,407)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	.02/04/2022	.02/01/2024	4,530	1,825,955	403.11	39,861			6,781		1			(15,051)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	.02/04/2022	.02/02/2024	8,897	3,610,912	405.85	69,843			11,962		1			(26,336)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	.02/04/2022	.01/28/2025	40,499	16,252,798	401.31	528,517			236,249		10,044			(132,982)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	.02/04/2022	.01/29/2025	38,662	15,507,268	401.1	508,017			227,344		9,868			(127,706)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	.02/04/2022	.01/30/2025	22,856	9,168,187	401.12	300,334			134,556		5,853			(75,429)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	.02/04/2022	.01/31/2025	26,109	10,522,096	403	324,279			145,449		5,468			(81,368)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	.02/04/2022	.01/31/2025	34,876	14,071,777	403.48	426,882			191,469		6,924			(107,113)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	.02/04/2022	.02/03/2025	2,487	1,014,030	407.67	26,789			12,056		312			(6,703)				03
JAN 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFBMT61CT2L1QCEMIK50	.02/04/2022	.01/22/2024	8,735	2,977,087	340.84	60,518			9,591		9			(23,172)				03
JAN 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFBMT61CT2L1QCEMIK50	.02/04/2022	.01/25/2024	5,236	1,777,434	339.47	39,009			6,320		11			(14,873)				03
JAN 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFBMT61CT2L1QCEMIK50	.02/04/2022	.01/31/2024	5,698	1,913,224	335.79	51,098			8,634		58			(19,321)				03
FEB 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFBMT61CT2L1QCEMIK50	.02/04/2022	.02/02/2024	4,408	1,495,268	339.25	33,499			5,737		15			(12,632)				03
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFBMT61CT2L1QCEMIK50	.02/04/2022	.01/10/2025	7,871	2,679,156	340.4	77,054			33,725		2,983			(19,715)				03
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFBMT61CT2L1QCEMIK50	.02/04/2022	.01/14/2025	5,622	1,937,075	344.56	46,685			20,531		1,295			(11,900)				03
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFBMT61CT2L1QCEMIK50	.02/04/2022	.01/21/2025	8,698	2,948,811	339.01	90,617			40,181		4,105			(22,948)				03
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFBMT61CT2L1QCEMIK50	.02/04/2022	.01/22/2025	14,646	4,900,202	334.58	180,430			80,098		11,461			(45,651)				03
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFBMT61CT2L1QCEMIK50	.02/04/2022	.01/24/2025	18,792	6,255,458	332.88	246,571			109,714		17,785			(62,270)				03
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFBMT61CT2L1QCEMIK50	.02/04/2022	.01/23/2025	16,009	5,367,755	335.29	192,243			85,441		11,630			(48,595)				03
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFBMT61CT2L1QCEMIK50	.02/04/2022	.01/28/2025	22,006	7,387,601	335.71	260,970			116,655		15,568			(65,664)				03
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFBMT61CT2L1QCEMIK50	.02/04/2022	.01/29/2025	21,948	7,378,969	336.21	255,563			114,368		14,749			(64,244)				03
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFBMT61CT2L1QCEMIK50	.02/04/2022	.01/30/2025	7,275	2,419,228	332.56	96,849			43,391		7,269			(24,324)				03
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFBMT61CT2L1QCEMIK50	.02/04/2022	.01/31/2025	27,567	9,262,263	335.99	324,044			145,343		19,128			(81,309)				03
FEB 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	.02/08/2022	.02/07/2025	19,391	8,156,605	420.63	201,349			91,271		2,951			(50,337)				03
FEB 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	.02/08/2022	.02/07/2024	1,391	585,799	420.99	10,697			1,901					(4,023)				03
JAN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	.02/08/2022	.01/24/2025	6,441	2,773,030	430.55	46,963			20,955		318			(11,893)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/08/2022	01/24/2025	8,509	3,653,073	429.3	64,903		28,959		481			(16,436)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/08/2022	01/24/2025	5,678	2,426,029	427.26	46,564		20,777		398			(11,792)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/08/2022	01/27/2025	3,973	1,672,063	420.83	40,710		18,227		549			(10,281)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/08/2022	01/28/2025	3,961	1,682,389	424.79	35,500		15,913		370			(8,957)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/08/2022	01/31/2025	11,307	4,836,251	427.72	91,707		41,247		801			(23,075)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/08/2022	01/31/2025	9,837	4,170,737	423.97	90,879		40,875		1,023			(22,866)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/08/2022	02/04/2025	4,626	1,950,174	421.59	46,435		20,979		628			(11,641)				03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/11/2022	01/29/2024	14,201	4,391,326	309.22	112,474		18,930		7,209			(43,065)				03
FEB 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/11/2022	02/02/2024	8,635	2,675,534	309.83	66,493		11,500		4,036			(25,318)				03
FEB 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/11/2022	02/02/2024	7,249	2,249,332	310.31	54,437		9,415		3,037			(20,727)				03
FEB 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/11/2022	02/08/2024	12,494	3,889,307	311.29	89,583		16,108		4,562			(33,826)				03
FEB 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/11/2022	02/09/2024	4,456	1,389,009	311.72	31,281		5,660		1,495			(11,795)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/11/2022	01/28/2025	16,584	5,075,604	306.06	199,668		89,832		61,281			(50,565)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/11/2022	01/29/2025	26,329	8,149,439	309.52	278,564		125,470		72,278			(70,480)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/11/2022	01/31/2025	55,385	17,080,783	308.4	612,006		276,280		168,430			(154,558)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/11/2022	02/03/2025	15,369	4,749,043	309	166,293		75,323		44,597			(41,880)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/11/2022	02/04/2025	20,172	6,214,804	308.09	225,927		102,448		63,473			(56,846)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/11/2022	02/05/2025	14,174	4,383,282	309.24	152,091		69,043		40,418			(38,233)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/11/2022	02/07/2025	34,503	10,717,303	310.62	351,585		159,958		87,298			(88,219)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/11/2022	02/07/2025	11,591	3,600,739	310.66	117,877		53,629		29,220			(29,577)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/11/2022	02/10/2025	14,792	4,624,146	312.61	139,637		63,739		31,374			(34,941)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/11/2022	01/31/2025	35,136	11,091,751	315.68	180,530		81,497		355			(45,592)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/11/2022	02/04/2025	9,319	2,935,506	315.01	49,868		22,613		113			(12,547)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/11/2022	02/07/2025	43,965	13,776,317	313.35	258,452		117,586		778			(64,851)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/11/2022	02/10/2025	11,143	3,481,435	312.44	68,937		31,467		244			(17,250)				03
FEB 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/11/2022	02/02/2024	4,806	1,506,053	313.34	20,566		3,557					(7,831)				03
FEB 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/11/2022	02/09/2024	4,875	1,525,955	313.01	21,511		3,892					(8,111)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/11/2022	01/10/2025	22,592	7,219,929	319.58	90,854		40,027		74			(23,399)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/11/2022	01/13/2025	9,891	3,151,732	318.66	42,129		18,627		42			(10,819)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/11/2022	01/17/2025	33,381	10,590,815	317.27	154,838		68,785		204			(39,617)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/11/2022	01/21/2025	10,510	3,302,600	314.24	58,134		25,946		130			(14,819)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/11/2022	01/24/2025	34,880	10,974,850	314.65	188,958		84,627		409			(48,031)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/11/2022	01/27/2025	6,428	1,985,591	308.89	47,590		21,387		253			(12,063)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/11/2022	01/28/2025	8,856	2,755,095	311.1	58,415		26,281		226			(14,793)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/14/2022	02/06/2024	5,370	2,154,914	401.28	44,679		7,943		2			(16,941)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/14/2022	02/08/2024	8,750	3,519,819	402.26	70,001		12,604		3			(26,468)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/14/2022	02/09/2024	4,357	1,762,155	404.46	31,718		5,747		1			(11,976)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/14/2022	02/09/2024	5,720	2,294,650	401.19	47,930		8,684		3			(18,098)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/14/2022	02/12/2024	7,145	2,856,158	399.75	63,732		11,763		7			(23,965)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/14/2022	02/13/2024	5,366	2,140,820	398.94	49,531		9,198		7			(18,600)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/14/2022	02/04/2025	46,236	18,519,898	400.55	558,995		253,714		12,958			(140,780)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/14/2022	02/05/2025	25,308	10,135,059	400.47	306,985		139,487		7,193			(77,241)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/14/2022	02/06/2025	21,978	8,757,158	398.45	283,517		128,966		7,776			(71,271)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/14/2022	02/07/2025	33,254	13,324,401	400.69	401,039		182,626		9,332			(100,721)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/14/2022	02/07/2025	43,802	17,480,753	399.09	554,527		252,522		14,567			(139,270)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/14/2022	02/10/2025	4,772	1,898,799	397.94	62,651		28,624		1,817			(15,691)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/14/2022	02/11/2025	41,987	16,699,330	397.73	555,063		253,874		16,420			(138,893)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/14/2022	02/12/2025	28,477	11,345,946	398.42	369,066		168,986		10,424			(92,267)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/14/2022	02/13/2025	22,102	8,798,719	398.1	289,312		132,613		8,401			(72,262)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/14/2022	02/05/2024	9,238	3,710,274	401.62	75,661		13,364		3			(28,728)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/17/2022	02/15/2024	6,711	2,630,332	391.93	86,776		16,443		75			(32,766)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/17/2022	02/15/2024	3,481	1,144,513	328.83	39,001		7,390		411			(14,726)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/18/2022	02/02/2024	5,096	1,738,347	341.13	30,921		5,408		9			(11,906)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/18/2022	02/12/2024	8,495	2,885,826	339.7	56,263		10,486		38			(21,363)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/18/2022	02/16/2024	6,541	2,214,526	338.54	46,188		8,816		50			(17,440)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/18/2022	01/22/2025	8,373	2,855,943	341.09	72,818		32,782		3,101			(18,683)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/18/2022	01/31/2025	14,997	5,041,383	336.15	159,762		72,660		10,224			(40,648)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/18/2022	02/04/2025	17,223	5,770,546	335.05	191,880		87,656		13,448			(48,638)				03	
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/18/2022	02/06/2025	11,156	3,740,752	335.31	123,225		56,416		8,531			(31,177)				03	
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/18/2022	02/07/2025	19,734	6,647,108	336.83	205,740		94,298		12,831			(52,007)				03	
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/18/2022	02/12/2025	16,723	5,594,298	334.53	190,990		88,014		14,211			(48,056)				03	
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/18/2022	02/11/2025	24,615	8,269,197	335.94	266,293		122,583		17,920			(67,065)				03	
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/18/2022	02/13/2025	11,869	3,943,041	332.2	147,917		68,238		12,886			(37,183)				03	
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/18/2022	02/14/2025	12,603	4,217,279	334.62	143,634		66,333		10,680			(36,074)				03	
JAN 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/24/2022	01/31/2024	8,813	1,852,377	210.19	35,075		35,075									03	
FEB 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGOFU57RNE97	02/24/2022	02/23/2024	7,420	1,548,733	208.73	33,760		33,760									03	
JAN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International Credit Suisse	E58DKGMJYYYJLN8C3868	02/24/2022	01/26/2024	2,986	1,116,354	373.83	22,785		3,825		1			(8,924)				03	
FEB 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International Credit Suisse	E58DKGMJYYYJLN8C3868	02/24/2022	02/09/2024	3,484	1,303,749	374.16	26,587		4,899		2			(10,208)				03	
FEB 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	E58DKGMJYYYJLN8C3868	02/24/2022	02/23/2024	2,974	1,110,670	373.47	23,672		4,734		3			(8,914)				03	
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/25/2022	02/20/2025	18,881	7,509,892	397.74	254,899		119,125		7,706			(64,018)				03	
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/25/2022	02/21/2025	52,906	21,039,272	397.67	716,352		335,132		21,852			(179,746)				03	
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/25/2022	02/24/2025	6,214	2,459,271	395.77	89,107		41,817		3,147			(22,297)				03	
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/25/2022	02/20/2024	9,719	3,292,827	338.81	66,531		13,103		79			(25,191)				03	
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/25/2022	02/23/2024	4,918	1,645,011	334.5	41,850		8,382		156			(15,780)				03	
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/25/2022	02/11/2025	9,218	3,108,800	337.24	93,287		43,182		5,822			(23,625)				03	
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/25/2022	02/19/2025	26,805	8,910,117	332.41	327,598		152,940		29,043			(82,352)				03	
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/25/2022	02/21/2025	11,379	3,783,621	332.51	138,722		64,899		12,279			(34,808)				03	
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/25/2022	02/21/2025	14,757	4,903,146	332.27	181,497		84,910		16,314			(45,541)				03	
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/25/2022	02/24/2025	5,198	1,712,966	329.57	70,612		33,138		7,564			(17,669)				03	
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/25/2022	02/15/2024	7,191	2,870,164	399.13	67,236		12,865		10			(25,636)				03	
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/25/2022	02/16/2024	6,404	2,537,689	396.26	67,243		12,942		22			(25,603)				03	
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/25/2022	02/16/2024	4,734	1,886,787	398.57	45,303		8,719		8			(17,249)				03	
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGOFU57RNE97	02/25/2022	02/20/2024	8,202	3,275,557	399.37	76,277		15,023		13			(28,882)				03	
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/25/2022	02/22/2024	6,410	2,547,575	397.44	64,548		12,856		20			(24,373)				03	
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/25/2022	02/23/2024	6,109	2,426,849	397.23	62,072		12,432		21			(23,406)				03	
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/25/2022	02/14/2025	27,823	11,038,040	396.73	385,899		179,206		12,222			(97,456)				03	

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FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/25/2022	02/14/2025	5,992	2,416,341	403.27	68,128			31,637		1,324			(17,205)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/25/2022	02/19/2025	57,243	22,743,662	397.32	782,507			365,314		24,268			(196,708)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/28/2022	02/18/2025	14,883	4,639,763	311.75	167,731			78,295		34,762			(42,242)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/28/2022	02/19/2025	18,985	5,906,059	311.09	219,277			102,464		47,166			(55,173)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/28/2022	02/21/2025	33,668	10,572,111	314.01	348,801			163,330		64,163			(87,601)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/28/2022	02/21/2025	13,464	4,202,377	312.12	149,854			70,171		30,587			(37,636)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/28/2022	02/25/2025	21,572	6,782,089	314.4	220,677			103,765		40,000			(55,220)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/28/2022	02/26/2025	12,921	4,037,041	312.45	142,385			67,020		28,788			(35,596)				03
FEB 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/28/2022	02/16/2024	15,246	4,736,805	310.69	135,233			26,064		7,099			(51,562)				03
FEB 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/28/2022	02/22/2024	10,685	3,358,990	314.37	79,068			15,770		2,365			(29,897)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/28/2022	02/27/2024	8,157	2,565,746	314.56	60,033			12,304		1,871			(22,543)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/28/2022	02/11/2025	20,278	6,302,500	310.81	235,829			109,265		50,849			(59,778)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/28/2022	02/12/2025	16,432	5,106,554	310.77	191,432			88,790		41,436			(48,480)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/28/2022	02/14/2025	39,489	12,366,651	313.17	420,949			195,663		80,155			(106,406)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/28/2022	02/14/2025	15,333	4,774,095	311.36	174,950			81,319		36,790			(44,223)				03
FEB 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/28/2022	02/16/2024	2,287	957,143	418.5	16,666			3,221					(6,372)				03
FEB 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/01/2022	02/28/2024	2,555	1,065,781	417.08	20,038			4,140		1			(7,535)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/01/2022	02/07/2025	15,446	6,525,268	422.45	132,121			61,064		1,967			(33,678)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/01/2022	02/10/2025	12,059	5,087,749	421.89	105,426			48,885		1,657			(26,798)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/01/2022	02/14/2025	7,018	2,945,960	419.76	66,237			30,845		1,216			(16,774)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/01/2022	02/14/2025	20,480	8,571,068	418.5	201,790			93,969		3,999			(51,103)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/01/2022	02/18/2025	8,755	3,658,886	417.91	88,225			41,259		1,853			(22,260)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/01/2022	02/21/2025	20,492	8,564,217	417.93	206,744			96,989		4,408			(52,019)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/01/2022	02/21/2025	3,341	1,408,061	421.41	29,932			14,042		518			(7,531)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/01/2022	02/25/2025	4,603	1,926,548	418.57	45,559			21,462		956			(11,421)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/01/2022	02/28/2025	9,975	4,186,385	419.67	95,310			45,037		1,905			(23,828)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2022	03/03/2025	4,819	1,957,936	406.29	63,467			30,192		847			(15,881)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2022	02/23/2024	5,201	2,092,291	402.27	57,473			11,623		4			(21,883)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/04/2022	02/26/2024	6,693	2,656,271	396.86	90,693			18,642		29			(34,388)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/04/2022	02/28/2024	8,488	3,395,801	400.06	102,368			21,268		16			(38,707)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/04/2022	03/01/2024	14,310	5,814,681	406.34	135,515			28,451		5			(51,099)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/04/2022	02/25/2025	55,376	21,904,092	395.55	986,805			466,573		28,784			(248,293)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/04/2022	02/26/2025	39,522	15,685,712	396.89	679,376			321,546		18,076			(170,782)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/04/2022	02/27/2025	19,351	7,675,227	396.63	335,161			158,793		9,122			(84,176)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/04/2022	02/28/2025	30,558	12,233,843	400.35	477,314			226,373		9,935			(119,767)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/04/2022	02/28/2025	29,932	12,020,500	401.59	451,379			214,073		8,555			(113,260)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/07/2022	02/24/2025	11,919	4,819,161	404.33	173,896			82,211		2,489			(43,835)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/07/2022	02/28/2025	12,085	4,871,218	403.08	183,088			86,912		2,951			(45,982)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/07/2022	02/28/2025	23,907	9,720,031	406.58	327,523			155,476		3,996			(82,257)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/07/2022	03/04/2025	14,533	5,909,072	406.61	199,241			94,964		2,481			(49,856)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/07/2022	02/16/2024	8,508	3,435,591	403.8	93,930			18,283		3			(36,168)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/07/2022	03/04/2024	13,163	5,326,882	404.69	142,291			30,379		8			(53,506)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/07/2022	01/24/2025	11,093	4,503,997	406.03	151,638			69,333		1,574			(39,351)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/07/2022	01/28/2025	14,718	6,041,048	410.45	176,470			81,049		1,274			(45,622)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/07/2022	01/31/2025	16,818	6,919,750	411.44	195,934			90,289		1,321			(50,510)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/07/2022	02/07/2025	30,768	12,490,719	405.97	424,285			197,018		4,824			(108,658)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/07/2022	02/11/2025	12,096	4,872,362	402.81	183,253			85,461		2,762			(46,755)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/07/2022	02/14/2025	22,396	9,030,527	403.22	335,716			157,064		4,975			(85,415)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/07/2022	02/21/2025	12,650	5,031,090	397.73	221,872			104,568		5,193			(56,084)				03
FEB 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	03/11/2022	02/27/2024	8,089	2,710,151	335.03	67,672			14,122		247			(25,875)				03
MAR 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	03/11/2022	03/05/2024	9,131	3,074,164	336.67	70,989			15,360		214			(26,879)				03
MAR 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	03/11/2022	03/08/2024	5,176	1,749,984	338.09	37,605			8,259		89			(14,180)				03
FEB 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	03/11/2022	02/12/2025	9,463	3,199,133	338.05	93,335			43,819		5,485			(23,925)				03
FEB 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	03/11/2022	02/21/2025	9,193	3,088,776	335.99	98,867			46,856		6,908			(25,131)				03
FEB 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	03/11/2022	02/25/2025	24,126	8,040,439	333.27	288,327			137,209		24,416			(73,018)				03
FEB 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	03/11/2022	02/26/2025	11,695	3,899,785	333.47	138,807			66,123		11,634			(35,120)				03
FEB 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L1QCEMIK50	03/11/2022	02/28/2025	24,898	8,304,559	333.54	295,115			140,869		24,746			(74,530)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/11/2022	03/05/2025	18,372	6,082,324	331.06	239,143		114,727		23,735			(60,116)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/11/2022	03/04/2025	26,157	8,788,635	335.99	283,277		135,764		20,455			(71,276)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/11/2022	03/07/2025	19,381	6,440,256	332.3	241,417		116,049		22,295			(60,576)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/11/2022	03/10/2025	9,947	3,293,183	331.06	129,840		62,599		13,034			(32,490)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/11/2022	03/07/2025	64,418	26,104,657	405.24	722,767		350,656		12,990			(183,038)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/11/2022	03/10/2025	1,698	697,585	410.82	15,978		7,775		188			(4,035)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/11/2022	03/05/2024	13,642	5,513,975	404.2	109,952		24,125		10			(42,218)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/11/2022	03/06/2024	7,141	2,913,612	408.01	48,916		10,786		2			(18,756)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/11/2022	03/08/2024	4,988	2,026,731	406.31	36,862		8,209		2			(14,094)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/11/2022	03/08/2024	10,291	4,197,654	407.9	71,007		15,813		3			(27,150)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/11/2022	03/04/2025	46,870	18,934,078	403.97	546,036		264,129		10,649			(138,668)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/11/2022	03/05/2025	36,378	14,645,990	402.61	441,988		214,011		9,597			(112,140)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/11/2022	03/06/2025	15,288	6,159,229	402.88	184,373		89,362		3,941			(46,735)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/16/2022	03/15/2024	6,230	2,044,168	328.12	75,812		17,287		1,426			(28,429)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/17/2022	03/15/2024	8,022	3,155,875	393.38	108,945		24,945		152			(41,023)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2022	02/28/2025	36,687	11,424,611	311.41	238,749		114,706		1,147			(60,687)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2022	03/03/2025	8,311	2,584,285	310.93	55,587		26,787		292			(14,090)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2022	03/04/2025	15,988	5,017,009	313.79	91,680		44,224		325			(23,218)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2022	03/07/2025	56,016	17,430,035	311.16	370,968		179,478		1,943			(93,686)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2022	03/10/2025	23,979	7,428,236	309.78	171,018		82,985		1,103			(43,070)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2022	03/11/2025	14,951	4,630,628	309.73	106,963		51,953		699			(26,913)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2022	03/14/2025	38,807	12,000,162	309.23	285,362		139,009		2,032			(71,603)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2022	03/17/2025	30,738	9,523,297	309.82	219,611		107,289		1,476			(54,953)				03
FEB 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2022	02/16/2024	2,816	873,090	310.01	15,013		2,977					(5,889)				03
FEB 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2022	02/23/2024	8,844	2,735,854	309.33	49,643		10,239					(19,278)				03
MAR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2022	03/04/2024	7,291	2,274,806	311.99	34,559		7,513					(13,232)				03
MAR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2022	03/11/2024	9,712	3,002,548	309.17	55,909		12,580					(21,199)				03
MAR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2022	03/15/2024	7,194	2,215,288	307.93	44,978		10,313		1			(16,960)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2022	02/14/2025	56,336	17,562,742	311.75	357,016		169,078		1,466			(91,949)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2022	02/18/2025	8,890	2,754,423	309.83	62,557		29,750		348			(16,051)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2022	02/21/2025	32,490	10,105,243	311.03	214,926		102,528		1,033			(54,991)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2022	02/25/2025	16,154	5,032,580	311.53	104,298		49,958		482			(26,586)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/07/2025	14,897	4,684,698	314.48	190,975		92,567		28,049			(48,319)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/11/2025	14,621	4,583,949	313.51	194,318		94,557		30,394			(48,983)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/14/2025	32,394	10,186,853	314.47	416,583		203,305		62,025			(104,721)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/17/2025	20,345	6,356,598	312.44	281,168		137,615		47,165			(70,486)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/21/2025	46,207	14,455,985	312.85	630,269		309,656		104,076			(157,423)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/14/2025	33,185	13,407,659	404.03	357,732		174,584		7,915			(89,927)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/18/2025	43,170	17,464,048	404.54	458,899		224,818		9,977			(114,935)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/19/2025	39,271	15,908,362	405.09	410,777		201,435		8,612			(102,788)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/20/2025	23,470	9,479,177	403.89	255,116		125,222		5,867			(63,779)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/21/2025	23,589	9,595,729	406.79	234,002		114,967		4,366			(58,447)				03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/01/2024	12,445	3,907,846	314	127,690		27,414		3,389			(49,236)				03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/08/2024	11,466	3,615,375	315.3	111,225		24,734		2,585			(42,468)				03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/14/2024	10,324	3,251,221	314.93	102,204		23,389		2,749			(38,699)				03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/18/2024	12,095	3,812,123	315.17	118,777		27,687		3,228			(44,726)				03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/21/2024	9,171	2,889,566	315.06	90,706		21,431		2,605			(34,015)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/22/2022	02/28/2025	32,239	10,052,653	311.82	452,308		217,715		76,346			(115,187)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/22/2022	02/28/2025	18,201	5,713,975	313.94	237,157		114,154		35,479			(60,395)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/04/2025	26,825	8,408,113	313.44	356,240		172,160		55,280			(90,384)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/07/2025	31,387	9,805,798	312.42	432,507		209,640		71,422			(109,430)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/12/2024	15,021	6,116,344	407.19	96,434		21,862		6			(36,615)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/14/2024	7,537	3,062,935	406.4	50,270		11,504		4			(19,034)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/15/2024	12,324	5,050,412	409.81	70,492		16,207		3			(26,654)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/19/2024	8,053	3,283,383	407.74	50,893		11,917		4			(19,137)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/21/2024	4,563	1,852,806	406.09	31,071		7,341		4			(11,652)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/11/2025	53,749	21,759,204	404.83	563,827		274,365		11,588			(142,128)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/12/2025	13,523	5,475,940	404.95	141,445		68,896		2,895			(35,622)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	03/13/2025	34,780	14,089,952	405.12	362,057			176,523		7,351			(91,098)				03
MAR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	03/14/2025	24,869	10,105,327	406.35	248,934			121,487		4,634			(62,577)				03
MAR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/21/2022	03/18/2024	8,509	3,485,164	409.59	65,547			15,279		62			(24,682)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/21/2022	02/28/2025	20,631	8,589,483	416.33	163,190			78,551		5,354			(41,559)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/21/2022	03/03/2025	10,950	4,548,696	415.4	89,752			43,331		3,143			(22,793)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/21/2022	03/04/2025	10,536	4,401,439	417.75	79,382			38,363		2,460			(20,141)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/21/2022	03/07/2025	14,809	6,141,542	414.73	124,658			60,423		4,608			(31,540)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/21/2022	03/07/2025	15,653	6,425,042	410.47	152,894			74,109		7,045			(38,684)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/21/2022	03/11/2025	16,934	6,956,314	410.79	163,999			79,804		7,563			(41,340)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/21/2022	03/14/2025	24,986	10,254,263	410.4	245,670			119,894		11,693			(61,757)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/21/2022	03/18/2025	16,866	6,917,895	410.18	167,471			82,045		8,192			(41,945)				03
MAR 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/28/2022	03/11/2024	9,276	1,933,537	208.44	30,148			30,148		2							03
MAR 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/28/2022	03/22/2024	5,273	1,086,543	206.05	21,146			21,146		6							03
MAR 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	03/28/2022	03/01/2024	3,772	1,402,382	371.82	28,966			6,272		10			(11,265)				03
MAR 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	03/28/2022	03/14/2024	4,704	1,749,730	371.96	36,316			8,381		19			(13,866)				03
MAR 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	03/28/2022	03/25/2024	4,151	1,541,361	371.28	33,336			8,082		28			(12,536)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/29/2022	03/13/2024	6,461	2,159,874	334.32	67,945			15,628		340			(26,015)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/29/2022	03/20/2024	10,289	3,457,882	336.09	100,441			23,855		405			(38,084)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/29/2022	03/28/2024	11,958	4,006,411	335.05	123,152			30,281		716			(46,182)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/29/2022	02/21/2025	10,035	3,328,523	331.7	144,923			69,722		11,747			(37,395)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/29/2022	03/04/2025	9,024	3,013,926	333.98	120,964			58,841		8,690			(30,892)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/29/2022	03/07/2025	10,754	3,567,695	331.74	156,155			76,184		13,073			(39,767)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/29/2022	03/11/2025	26,760	8,904,360	332.75	375,902			184,108		29,805			(95,373)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/29/2022	03/12/2025	13,653	4,508,713	330.23	209,232			102,576		19,476			(53,036)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/29/2022	03/18/2025	14,112	4,737,845	335.72	179,101			88,310		11,912			(45,147)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/29/2022	03/14/2025	27,745	9,189,378	331.21	411,621			202,186		36,224			(104,145)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/29/2022	03/19/2025	10,550	3,528,732	334.49	139,969			69,081		10,123			(35,250)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/29/2022	03/20/2025	11,864	3,947,293	332.7	167,695			82,843		13,636			(42,194)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/29/2022	03/21/2025	20,223	6,791,001	335.8	256,337		126,752		17,097			(64,438)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/29/2022	03/25/2025	12,691	4,273,635	336.74	155,846		77,351		9,876			(39,033)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/29/2022	03/27/2025	16,085	5,401,567	335.82	204,402		101,639		13,843			(51,100)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/29/2022	03/28/2025	9,496	3,208,970	337.94	111,807		55,648		6,591			(27,926)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/30/2022	03/22/2024	4,032	1,596,921	396.1	42,816		10,273		49			(16,212)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/30/2022	03/22/2024	5,840	2,339,456	400.6	51,741		12,415		23			(19,591)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/30/2022	03/25/2024	2,612	1,043,970	399.65	24,137		5,868		15			(9,101)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/30/2022	03/26/2024	2,571	1,017,046	395.61	27,919		6,816		39			(10,513)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/30/2022	03/27/2024	5,542	2,201,611	397.27	56,416		13,832		58			(21,214)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/30/2022	03/28/2024	8,517	3,373,287	396.06	90,963		22,397		123			(34,158)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/30/2022	03/21/2025	22,272	8,883,437	398.87	288,193		142,636		9,300			(72,513)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/30/2022	03/24/2025	3,206	1,303,673	406.61	32,703		16,231		616			(8,206)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/30/2022	03/25/2025	43,986	17,463,587	397.03	602,162		299,146		22,356			(150,955)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/30/2022	03/26/2025	19,271	7,634,093	396.14	270,953		134,731		10,706			(67,863)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/30/2022	03/27/2025	35,328	14,020,385	396.86	486,471		242,121		18,400			(121,729)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/30/2022	03/28/2025	70,374	27,747,092	394.28	1,045,759		520,964		46,884			(261,440)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/04/2022	03/11/2024	13,558	5,494,104	405.23	93,415		21,465		10			(36,173)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/04/2022	03/21/2024	9,956	3,970,759	398.85	90,894		21,865		59			(34,705)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/04/2022	04/01/2024	5,449	2,175,499	399.24	49,423		12,458		41			(18,585)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/04/2022	03/07/2025	21,539	8,803,839	408.74	195,789		96,058		2,960			(50,141)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/04/2022	03/10/2025	17,156	6,935,733	404.27	180,655		88,891		3,904			(46,135)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/04/2022	03/14/2025	32,146	12,830,579	399.14	398,283		196,729		12,653			(101,334)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/04/2022	03/18/2025	19,671	7,912,170	402.23	221,886		110,016		5,778			(56,244)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/04/2022	03/21/2025	30,237	12,162,668	402.24	341,682		169,892		9,007			(86,370)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/04/2022	03/25/2025	15,904	6,411,667	403.16	174,939		87,308		4,401			(44,057)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/04/2022	03/28/2025	26,222	10,483,183	399.78	320,962		160,629		10,338			(80,610)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/04/2022	04/01/2025	18,810	7,512,274	399.38	233,430		117,250		7,854			(58,411)				03
MAR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	04/04/2022	03/28/2024	7,306	2,972,085	406.79	63,259		15,705		126			(23,953)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/04/2022	02/28/2025	560	236,389	422.29	3,503		1,708		84			(904)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/04/2022	03/21/2025	14,748	6,075,631	411.97	136,428		67,898		6,250			(34,518)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/04/2022	03/21/2025	16,285	6,652,476	408.5	169,595		84,405		9,207			(42,910)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/04/2022	03/24/2025	8,529	3,480,361	408.04	90,356		45,094		5,072			(22,798)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/04/2022	03/25/2025	7,937	3,245,471	408.92	81,675		40,800		4,413			(20,588)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/04/2022	03/28/2025	32,809	13,420,296	409.04	336,836		168,728		18,296			(84,674)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/04/2022	04/01/2025	16,343	6,717,252	411.01	157,307		79,087		7,897			(39,399)				03
MAR 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWISFPU8MPRO8K5P83	04/05/2022	03/01/2024	7,358	1,218,582	165.61	32,302		7,075		10,979			(12,707)				03
MAR 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWISFPU8MPRO8K5P83	04/05/2022	03/22/2024	3,071	508,113	165.48	13,910		3,366		5,816			(5,311)				03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/07/2022	03/28/2024	11,247	3,638,903	323.54	61,972		15,471		505			(23,596)				03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/07/2022	03/28/2024	9,926	3,193,310	321.71	60,350		15,067		700			(22,979)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/07/2022	04/05/2024	12,176	3,927,503	322.56	71,352		18,404		810			(26,868)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/07/2022	03/21/2025	20,816	6,729,669	323.29	170,485		85,163		16,876			(43,295)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/07/2022	03/28/2025	54,586	17,531,495	321.17	488,002		245,354		56,427			(123,128)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/07/2022	03/28/2025	8,919	2,848,664	319.41	85,350		42,912		11,004			(21,535)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/07/2022	04/01/2025	22,782	7,349,877	322.62	192,962		97,370		20,542			(48,507)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/07/2022	04/04/2025	23,866	7,699,155	322.6	202,622		102,520		21,764			(50,795)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/07/2022	04/04/2025	11,892	3,797,224	319.3	114,761		58,066		15,119			(28,769)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/07/2022	04/05/2024	23,137	9,135,571	394.84	217,029		55,978		536			(81,723)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/07/2022	03/31/2025	3,289	1,313,526	399.31	36,415		18,358		1,377			(9,162)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/07/2022	04/01/2025	48,632	19,257,671	385.99	597,197		301,348		28,077			(150,124)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/07/2022	04/02/2025	28,224	11,148,316	394.99	357,320		180,468		17,956			(89,741)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/07/2022	04/03/2025	28,804	11,412,594	396.22	351,405		177,640		16,403			(88,174)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/07/2022	04/04/2025	56,752	22,500,021	396.46	687,838		348,025		31,728			(172,433)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/07/2022	03/28/2024	5,906	2,380,122	403	38,802		9,687		15			(14,774)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/07/2022	04/02/2024	7,796	3,082,542	395.4	71,333		18,179		148			(26,972)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/07/2022	04/03/2024	4,740	1,886,149	397.9	39,107		10,007		52			(14,767)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/07/2022	04/04/2024	3,108	1,234,490	397.19	26,450		6,795		41			(9,973)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/14/2022	03/28/2024	5,284	1,809,469	341.82	39,276		9,902		57			(15,102)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/14/2022	04/09/2024	11,004	3,732,914	339.23	93,730		24,796		308			(35,441)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/14/2022	04/12/2024	2,733	928,899	339.87	22,648		6,060		70			(8,528)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/14/2022	03/14/2025	13,880	4,587,618	330.51	210,069		104,936		19,379			(54,052)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/14/2022	03/27/2025	13,472	4,518,455	335.39	173,012		87,473		12,111			(43,978)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/14/2022	03/28/2025	15,707	5,287,204	336.61	193,129		97,732		12,513			(49,046)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/14/2022	04/01/2025	15,077	5,103,288	338.49	173,422		88,077		10,025			(43,878)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/14/2022	04/02/2025	14,701	4,934,250	335.65	187,643		95,385		13,128			(47,432)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/14/2022	04/08/2025	28,807	9,716,133	337.28	347,834		177,761		22,246			(87,439)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/14/2022	04/04/2025	41,025	13,877,052	338.26	476,774		242,793		28,237			(120,295)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/14/2022	04/10/2025	16,341	5,516,580	337.6	195,240		99,953		12,294			(48,989)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/14/2022	04/11/2025	25,585	8,656,022	338.32	297,914		152,650		17,939			(74,684)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	04/14/2022	04/08/2024	6,139	2,443,411	398.01	54,269		14,301		75			(20,549)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	04/14/2022	04/10/2024	8,765	3,441,169	392.62	96,323		25,580		364			(36,371)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	04/14/2022	04/12/2024	7,535	2,941,955	390.42	90,198		24,136		507			(33,964)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	04/14/2022	04/12/2024	5,558	2,202,493	396.3	52,853		14,143		110			(19,902)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	04/14/2022	04/08/2025	60,175	23,702,280	393.89	831,617		424,997		43,311			(209,053)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	04/14/2022	04/09/2025	34,034	13,439,295	394.88	457,075		233,794		22,468			(114,794)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	04/14/2022	04/10/2025	38,269	15,090,445	394.33	522,749		267,620		26,657			(131,168)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	04/14/2022	04/11/2025	81,697	32,064,596	392.48	1,178,893		604,061		67,429			(295,535)				03
MAR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/18/2022	03/25/2024	11,930	3,670,773	307.68	68,709		17,153		2			(26,606)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/18/2022	04/04/2024	12,124	3,747,861	309.13	64,017		16,653		1			(24,443)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/18/2022	04/11/2024	11,459	3,542,485	309.15	60,805		16,254		2			(22,991)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/18/2022	04/12/2024	5,299	1,640,986	309.7	27,133		7,280		1			(10,245)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/18/2022	03/18/2025	17,939	5,573,614	310.69	111,581		56,053		739			(28,656)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/18/2022	03/21/2025	45,136	13,964,562	309.39	301,550		151,906		2,411			(77,226)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/18/2022	03/25/2025	28,917	8,920,879	308.5	202,922		102,599		1,862			(51,773)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/18/2022	03/28/2025	55,043	17,083,578	310.37	350,301		177,599		2,587			(89,126)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/18/2022	03/31/2025	12,696	3,930,985	309.63	84,197		42,803		696			(21,362)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/18/2022	04/01/2025	20,119	6,258,216	311.06	123,665		62,923		858			(31,347)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/18/2022	04/04/2025	49,029	15,187,198	309.76	323,652		165,123		2,699			(81,812)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/18/2022	04/07/2025	13,340	4,161,177	311.93	78,503		40,158		507			(19,789)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/18/2022	04/08/2025	17,013	5,295,994	311.3	103,662		53,074		731			(26,107)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/18/2022	04/11/2025	57,548	17,907,280	311.17	353,766		181,602		2,584			(88,848)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/18/2022	04/14/2025	10,921	3,393,364	310.72	68,898		35,460		543			(17,256)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/18/2022	04/12/2024	6,434	2,612,801	406.12	43,226		11,615		183			(16,344)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/18/2022	04/04/2025	10,928	4,487,877	410.66	83,256		42,515		5,506			(21,065)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/18/2022	04/04/2025	15,227	6,198,018	407.04	132,201		67,510		10,262			(33,449)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/18/2022	04/07/2025	7,117	2,911,105	409.04	57,630		29,507		4,142			(14,541)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/18/2022	04/08/2025	7,823	3,180,250	406.55	69,279		35,503		5,568			(17,464)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/18/2022	04/11/2025	41,108	16,671,911	405.56	377,663		194,048		31,954			(94,937)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/18/2022	04/14/2025	9,330	3,784,820	405.68	85,506		44,049		7,268			(21,436)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/20/2022	04/15/2024	10,934	4,258,243	389.46	129,455		35,225		934			(48,814)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/20/2022	04/15/2024	7,028	2,329,480	331.45	92,197		25,087		1,242			(34,765)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/21/2022	04/11/2024	11,393	3,632,751	318.85	89,551		24,105		1,921			(34,097)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/21/2022	04/17/2024	10,782	3,463,793	321.26	75,365		20,744		1,178			(28,458)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/21/2022	04/19/2024	11,530	3,720,843	322.71	74,945		20,778		941			(28,221)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/21/2022	04/07/2025	16,718	5,306,476	317.41	185,570		95,367		25,704			(46,995)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/21/2022	04/08/2025	17,658	5,703,328	322.99	158,921		81,744		15,665			(40,209)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/21/2022	04/11/2025	23,701	7,533,167	317.84	259,290		133,719		35,323			(65,422)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/21/2022	04/11/2025	12,293	3,926,245	319.39	126,986		65,488		15,785			(32,040)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/21/2022	04/11/2025	12,223	3,949,576	323.13	109,517		56,479		10,787			(27,632)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/21/2022	04/14/2025	17,267	5,512,413	319.25	179,574		92,849		22,658			(45,183)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/21/2022	04/15/2024	1,805	713,308	395.2	16,280		4,448		49			(6,164)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/21/2022	04/16/2024	4,601	1,816,810	394.89	42,051		11,532		135			(15,900)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/21/2022	04/17/2024	9,332	3,659,018	392.11	95,556		26,301		493			(36,081)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/21/2022	04/18/2024	4,076	1,599,887	392.49	41,129		11,362		203			(15,509)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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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APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/21/2022	04/19/2024	3,270	1,274,226	389.65	36,920			10,236		288			(13,902)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/21/2022	04/19/2024	3,872	1,535,818	396.64	32,990			9,146		84			(12,422)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/21/2022	04/14/2025	3,594	1,425,585	396.69	42,262			21,852		2,047			(10,634)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/21/2022	04/15/2025	66,825	26,371,877	394.64	837,319			433,309		46,115			(210,486)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/21/2022	04/16/2025	39,496	15,578,838	394.44	498,046			257,957		27,855			(125,084)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/21/2022	04/15/2025	15,847	5,084,905	320.88	155,140			80,284		17,774			(38,999)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/21/2022	04/17/2025	36,739	11,749,030	319.8	375,102			194,446		46,058			(94,120)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/21/2022	04/17/2025	10,883	3,513,725	322.85	98,931			51,284		10,070			(24,824)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/21/2022	04/17/2025	84,715	33,316,029	393.27	1,107,230			573,969		66,566			(277,825)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/21/2022	04/17/2025	1,514	600,814	396.75	17,809			9,232		868			(4,469)				03
APR 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	04/27/2022	04/05/2024	5,562	2,045,474	367.77	34,873			9,224		121			(13,466)				03
APR 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	04/27/2022	04/18/2024	8,542	3,116,181	364.81	61,758			17,155		468			(23,417)				03
APR 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	04/27/2022	04/22/2024	5,056	1,834,393	362.81	39,994			11,269		446			(15,080)				03
APR 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	04/27/2022	04/26/2024	2,627	950,854	361.92	21,649			6,185		293			(8,118)				03
APR 24 JPUSCYQL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/27/2022	04/04/2024	8,696	1,773,176	203.9	30,350			30,350		39							03
APR 24 JPUSCYQL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/27/2022	04/12/2024	9,733	1,951,575	200.52	45,159			45,159		212							03
APR 24 JPUSCYQL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/27/2022	04/25/2024	11,018	2,196,697	199.38	56,410			56,410		463							03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/28/2022	04/19/2024	4,211	1,664,343	395.22	33,100			9,266		123			(12,585)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/28/2022	04/23/2024	7,097	2,769,858	390.3	68,767			19,525		591			(26,002)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/28/2022	04/24/2024	21,321	8,317,127	390.1	208,514			59,411		1,875			(78,734)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/28/2022	04/25/2024	2,779	1,076,827	387.44	30,239			8,646		402			(11,402)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/28/2022	04/26/2024	2,110	809,783	383.84	26,371			7,566		571			(9,930)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/28/2022	04/26/2024	1,740	681,894	391.9	15,834			4,543		113			(5,962)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/28/2022	04/21/2025	1,652	648,024	392.34	20,134			10,540		1,428			(5,066)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/28/2022	04/22/2025	97,851	38,225,438	390.65	1,256,405			658,282		98,259			(315,837)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/28/2022	04/23/2025	43,233	16,882,144	390.49	558,141			292,677		44,149			(140,177)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/28/2022	04/24/2025	21,864	8,513,498	389.39	291,880			153,183		24,574			(73,238)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/28/2022	04/25/2025	71,430	27,841,802	389.78	942,870			495,245		77,930			(236,367)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/28/2022	04/25/2025	683	261,973	383.59	10,811			5,679		1,230			(2,710)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/28/2022	03/28/2024	2,119	705,417	332.83	19,880		5,113		212			(7,798)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/28/2022	04/19/2024	20,018	6,854,632	342.42	119,003		33,314		318			(45,248)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/28/2022	04/26/2024	7,622	2,562,968	336.25	62,368		17,893		581			(23,485)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/28/2022	04/01/2025	12,957	4,370,879	337.35	132,505		68,181		9,699			(33,966)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/28/2022	04/11/2025	16,744	5,645,595	337.17	173,503		90,060		13,206			(44,062)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/28/2022	04/15/2025	23,707	7,985,100	336.82	249,610		130,010		19,632			(63,154)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/28/2022	04/16/2025	18,559	6,247,192	336.61	197,103		102,749		15,746			(49,823)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/28/2022	04/17/2025	35,223	11,846,870	336.34	378,175		197,309		30,792			(95,506)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/28/2022	04/24/2025	15,788	5,279,258	334.38	183,205		96,149		17,071			(45,970)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/28/2022	04/22/2025	29,417	9,873,562	335.64	325,298		170,437		27,994			(81,774)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/28/2022	04/25/2025	18,904	6,335,840	335.15	213,300		112,037		19,035			(53,472)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/29/2022	04/19/2024	10,485	3,223,993	307.49	49,715		13,937		5			(18,929)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/29/2022	04/25/2024	12,205	3,779,153	309.64	50,119		14,349		3			(18,925)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/29/2022	04/26/2024	6,756	2,077,187	307.48	32,268		9,270		4			(12,168)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/29/2022	04/17/2025	59,122	18,319,057	309.85	323,017		168,687		3,494			(81,651)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/29/2022	04/22/2025	27,540	8,569,547	311.17	140,165		73,506		1,334			(35,267)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/29/2022	04/25/2025	51,767	16,027,082	309.6	288,266		151,552		3,363			(72,331)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/29/2022	04/28/2025	12,951	4,015,630	310.06	70,436		37,122		792			(17,625)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/29/2022	04/19/2024	2,818	1,128,669	400.52	17,996		5,052		241			(6,861)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/29/2022	04/26/2024	4,903	1,956,832	399.11	33,636		9,677		588			(12,701)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/29/2022	04/17/2025	36,929	14,965,242	405.24	267,701		139,929		30,082			(67,732)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/29/2022	04/17/2025	6,493	2,610,350	402.05	52,956		27,681		6,721			(13,399)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/29/2022	04/22/2025	8,485	3,414,755	402.43	68,483		35,947		8,686			(17,247)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/29/2022	04/25/2025	24,587	9,903,269	402.78	196,310		103,302		24,770			(49,303)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/29/2022	04/28/2025	4,558	1,840,299	403.77	35,165		18,550		4,312			(8,807)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	05/09/2022	05/03/2024	8,510	3,337,237	392.17	63,823		18,979		589			(24,099)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	05/09/2022	05/07/2024	6,547	2,547,690	389.16	56,105		16,901		830			(21,068)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2024	4,081	1,587,025	388.85	35,467		10,718		554			(13,300)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/28/2025	3,402	1,344,408	385.17	33,000			17,521		2,347			(8,319)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/29/2025	54,384	21,193,573	389.7	629,771			334,638		60,474			(158,605)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/30/2025	37,121	14,456,124	389.43	433,576			230,575		42,346			(109,093)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/01/2025	30,650	11,962,203	390.28	348,801			185,642		32,652			(87,682)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/02/2025	76,070	29,596,683	389.07	899,912			479,346		89,918			(226,013)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/05/2025	2,991	1,180,058	394.49	29,794			15,908		2,248			(7,462)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/06/2025	52,336	20,291,640	387.72	646,871			345,670		69,895			(161,866)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/07/2025	27,653	10,757,975	389.03	328,245			175,545		33,280			(82,061)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/08/2025	23,148	9,003,685	388.96	275,462			147,434		28,093			(68,803)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/26/2024	2,899	1,132,490	390.67	23,046			6,695		237			(8,787)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/30/2024	6,412	2,501,446	390.1	52,453			15,444		620			(19,888)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/01/2024	6,153	2,384,999	387.62	55,992			16,541		938			(21,201)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/02/2024	3,438	1,335,318	388.36	30,361			8,999		467			(11,480)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/02/2025	21,709	6,827,191	314.48	215,792			114,944		46,041			(54,196)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/05/2025	14,293	4,509,807	315.53	136,639			72,958		27,808			(34,222)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/06/2025	15,307	4,839,889	316.19	142,660			76,234		28,138			(35,698)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/25/2024	12,555	4,015,557	319.85	68,045			19,700		2,071			(25,981)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/26/2024	10,245	3,252,660	317.49	63,314			18,393		2,741			(24,141)				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/03/2024	11,577	3,679,562	317.83	70,736			21,035		3,133			(26,710)				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/08/2024	5,245	1,648,351	314.25	38,868			11,746		2,843			(14,576)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/22/2025	33,015	10,575,400	320.32	259,169			136,924		39,886			(65,695)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/25/2025	43,017	13,639,799	317.08	385,001			203,908		71,163			(97,320)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/28/2025	20,023	6,329,798	316.13	186,412			98,972		36,374			(46,990)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/29/2025	20,440	6,462,936	316.19	189,888			100,900		37,012			(47,822)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/02/2025	30,717	9,735,763	316.95	277,375			147,746		52,246			(69,663)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/07/2025	16,824	6,678,720	396.98	151,583			79,074		9,069			(38,966)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/11/2025	31,286	12,412,613	396.75	284,700			149,027		17,509			(72,911)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/17/2025	26,924	10,709,548	397.77	237,739			125,079		14,035			(60,544)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/22/2025	16,348	6,455,013	394.86	159,716			84,381		11,348			(40,485)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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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APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/25/2025	25,183	9,930,129	394.32	250,822			132,843		18,541			(63,402)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/26/2024	13,460	5,290,583	393.05	96,376			27,997		698			(36,747)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/29/2025	15,186	5,959,314	392.42	161,276			85,696		13,395			(40,617)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/06/2024	5,873	2,270,555	386.59	55,972			16,807		1,139			(21,048)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/02/2025	20,175	7,829,394	388.08	246,131			131,104		25,871			(61,816)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	03/28/2025	930	377,582	405.91	6,074			3,141		197			(1,576)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/06/2025	15,312	5,942,248	388.07	187,270			100,072		19,877			(46,860)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/04/2025	17,903	7,191,153	401.68	136,777			71,165		6,043			(35,260)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/12/2024	13,692	5,429,251	396.54	82,423			22,778		258			(32,053)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/16/2022	04/26/2024	721	243,385	337.65	4,360			1,279		40			(1,679)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/16/2022	05/08/2024	11,825	3,938,183	333.03	91,963			28,061		2,057			(34,821)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/16/2022	05/15/2024	7,072	2,341,743	331.14	60,727			18,936		1,893			(22,773)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/16/2022	04/15/2025	13,796	4,661,258	337.87	116,672			61,683		10,273			(29,964)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/16/2022	04/23/2025	12,746	4,270,199	335.03	121,651			64,744		12,910			(31,009)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/16/2022	04/29/2025	33,284	11,122,891	334.18	329,887			176,430		37,214			(83,620)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/16/2022	04/30/2025	16,801	5,576,848	331.94	181,762			97,288		23,215			(46,031)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/16/2022	05/02/2025	34,288	11,389,235	332.16	368,293			197,446		46,659			(93,096)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/16/2022	05/06/2025	20,866	6,920,371	331.65	229,102			123,216		30,054			(57,698)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/16/2022	05/08/2025	13,811	4,577,667	331.44	153,042			82,440		20,369			(38,472)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/16/2022	05/09/2025	22,768	7,528,328	330.65	260,084			140,211		36,126			(65,320)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/16/2022	05/13/2025	14,806	4,884,131	329.88	174,467			94,350		25,380			(43,657)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/16/2022	05/15/2025	22,473	7,454,657	331.72	247,425			134,013		32,872			(61,800)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2022	05/15/2025	44,808	17,415,409	388.67	582,052			315,256		56,788			(145,380)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2022	05/09/2024	4,647	1,797,676	386.83	48,191			14,751		899			(18,222)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2022	05/10/2024	2,947	1,135,764	385.44	32,325			9,926		724			(12,206)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2022	05/10/2024	6,968	2,701,730	387.75	69,747			21,416		1,170			(26,336)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2022	05/13/2024	2,756	1,058,340	383.96	32,112			9,952		885			(12,075)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2022	05/14/2024	5,945	2,299,712	386.83	61,888			19,239		1,223			(23,240)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2022	05/15/2024	5,169	2,008,450	388.58	50,188			15,649		806			(18,821)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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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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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2022	05/09/2025	72,186	27,823,920	385.45	1,030,088			555,319		116,408			(258,707)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2022	05/13/2025	59,936	23,220,215	387.42	807,931			436,919		83,568			(202,168)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2022	05/14/2025	46,083	17,891,736	388.25	605,992			327,968		60,270			(151,498)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	05/17/2022	05/15/2024	5,205	1,691,043	324.89	61,356			19,158		3,963			(23,040)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	05/17/2022	05/15/2024	10,990	4,200,000	382.16	134,300			41,934		4,729			(50,432)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/20/2022	05/09/2024	18,915	5,695,538	301.11	126,729			39,116		165			(48,320)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/20/2022	05/17/2024	16,464	4,948,672	300.57	114,701			36,280		202			(43,251)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/20/2022	04/29/2025	20,216	6,192,531	306.32	126,085			67,811		2,330			(32,139)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/20/2022	05/02/2025	49,448	14,945,625	302.25	383,130			206,548		10,979			(97,388)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/20/2022	05/06/2025	31,128	9,395,011	301.82	247,005			133,584		7,509			(62,553)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/20/2022	05/09/2025	69,096	20,790,214	300.89	575,420			311,930		19,381			(145,319)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/20/2022	05/13/2025	31,377	9,478,578	302.09	246,384			133,978		7,496			(61,993)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/20/2022	05/16/2025	62,303	18,789,453	301.58	502,735			274,009		16,258			(126,146)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/20/2022	05/19/2025	22,920	6,904,964	301.26	188,200			102,811		6,349			(47,093)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/20/2022	05/17/2024	10,250	3,974,310	387.75	110,850			35,110		7,391			(41,856)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/20/2022	04/28/2025	9,809	3,953,548	403.04	75,001			40,342		9,795			(19,154)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/20/2022	05/02/2025	33,145	12,929,436	390.09	400,617			216,177		81,491			(101,928)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/20/2022	05/02/2025	18,304	7,174,440	391.96	207,846			112,155		39,883			(52,882)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/20/2022	05/09/2025	28,778	11,175,726	388.34	369,529			200,504		80,179			(93,409)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/20/2022	05/13/2025	16,381	6,406,204	391.07	192,661			104,862		38,769			(48,521)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/20/2022	05/19/2025	39,198	15,285,792	389.96	479,553			262,214		100,798			(120,108)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/16/2024	2,742	1,054,419	384.52	32,824			10,380		833			(12,428)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/17/2024	4,346	1,667,422	383.64	53,851			17,080		1,526			(20,362)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/17/2024	2,288	906,148	396.12	17,042			5,405		96			(6,444)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/21/2024	8,505	3,289,943	386.81	93,559			30,026		1,904			(35,181)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/21/2024	2,717	1,069,202	393.5	22,743			7,299		196			(8,552)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/22/2024	3,623	1,399,382	386.24	40,760			13,119		897			(15,306)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/23/2024	3,359	1,302,184	387.67	35,740			11,537		670			(13,402)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/23/2024	837	330,571	394.98	6,587			2,126		48			(2,470)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/19/2025	10,762	3,386,883	314.7	112,788			61,728		23,152			(28,275)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/16/2025	45,526	17,529,617	385.05	685,160			374,125		77,054			(172,236)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/20/2025	11,027	3,412,154	309.45	140,037			76,699		36,601			(35,073)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/20/2025	13,642	4,383,346	321.31	110,638			60,597		16,133			(27,710)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/23/2025	20,019	6,200,768	309.75	251,834			138,244		65,164			(62,901)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/23/2025	15,184	4,888,228	321.94	120,255			66,014		17,033			(30,036)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/16/2025	31,135	12,191,986	391.59	385,446			210,469		31,105			(96,894)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/16/2025	2,409	970,586	402.91	20,693			11,299		874			(5,202)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/20/2025	32,297	12,428,332	384.81	490,596			268,703		56,233			(122,874)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/20/2025	25,713	10,070,917	391.67	318,067			174,207		25,836			(79,663)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/21/2025	10,114	3,903,161	385.93	148,772			81,545		16,189			(37,227)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/21/2025	11,209	4,382,397	390.98	141,679			77,657		11,963			(35,452)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/22/2025	12,769	4,911,274	384.62	195,113			107,026		22,657			(48,778)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/10/2024	14,357	4,534,382	315.82	104,666			32,498		6,022			(39,963)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/22/2025	13,896	5,440,145	391.49	173,005			94,899		14,255			(43,251)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/22/2025	2,264	915,710	404.41	18,567			10,185		731			(4,642)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/17/2024	13,802	4,369,420	316.59	97,301			30,861		5,383			(36,791)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/23/2025	19,525	7,532,852	385.81	288,381			158,306		31,690			(72,029)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/23/2024	11,569	3,656,471	316.05	84,340			27,225		5,220			(31,628)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/23/2025	14,992	5,901,132	393.63	174,802			95,957		12,884			(43,660)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/09/2025	16,363	5,036,439	307.8	219,424			119,168		60,797			(55,517)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/09/2025	22,483	7,180,010	319.35	195,829			106,354		31,129			(49,547)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/12/2025	12,683	3,975,111	313.41	139,010			75,672		30,070			(35,074)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/13/2025	12,571	3,982,011	316.77	121,433			66,154		22,268			(30,610)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/16/2025	14,906	4,597,644	308.44	196,015			107,032		53,219			(49,275)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/16/2025	43,027	13,776,876	320.19	364,010			198,764		56,008			(91,505)				03
MAY 24 JPUSCYCL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/25/2022	.05/13/2024	16,377	3,250,223	198.46	89,328			89,328		1,224							03
MAY 24 JPUSCYCL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/25/2022	.05/24/2024	11,880	2,357,057	198.4	65,632			65,632		1,041							03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.05/25/2022	.05/09/2024	6,412	2,293,458	357.68	61,491		19,060		1,807			(23,544)				03
MAY 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.05/25/2022	.05/13/2024	6,879	2,445,052	355.45	72,433		22,730		2,905			(27,579)				03
MAY 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.05/25/2022	.05/24/2024	13,678	4,865,067	355.69	143,754		46,602		6,115			(53,908)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.06/01/2022	.05/21/2024	13,861	4,576,384	330.16	125,505		40,728		4,681			(47,720)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.06/01/2022	.05/29/2024	12,555	4,138,610	329.63	117,357		38,957		4,988			(44,130)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.06/01/2022	.05/31/2024	3,398	1,131,943	333.09	26,968		9,002		759			(10,113)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.06/01/2022	.05/01/2025	12,755	4,253,662	333.49	130,079		70,730		15,301			(33,407)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.06/01/2022	.05/09/2025	12,769	4,217,718	330.31	147,819		80,879		20,881			(37,679)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.06/01/2022	.05/14/2025	13,071	4,301,427	329.09	158,786		87,214		24,051			(40,287)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.06/01/2022	.05/16/2025	28,485	9,396,691	329.88	336,432		185,069		49,147			(85,200)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.06/01/2022	.05/20/2025	14,730	4,843,523	328.81	181,392		100,084		28,121			(45,767)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.06/01/2022	.05/20/2025	10,395	3,525,478	339.15	85,614		47,238		7,643			(21,601)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.06/01/2022	.05/22/2025	15,471	5,103,902	329.91	183,130		101,195		26,975			(46,120)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.06/01/2022	.05/23/2025	12,197	3,994,533	327.49	157,834		87,281		28,176			(39,713)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.06/01/2022	.05/28/2025	15,238	5,044,176	331.03	173,588		96,349		24,433			(43,477)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.06/01/2022	.05/28/2025	10,546	3,576,522	339.12	87,500		48,566		7,980			(21,915)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.06/01/2022	.05/30/2025	17,599	5,875,609	333.86	180,240		100,188		22,020			(45,060)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/01/2022	.05/24/2024	5,651	2,195,302	388.45	57,080		18,683		1,006			(21,613)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/01/2022	.05/28/2024	3,788	1,495,326	394.79	29,506		9,767		242			(11,110)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/01/2022	.05/29/2024	5,488	2,151,041	391.94	48,241		16,014		584			(18,140)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/01/2022	.05/31/2024	7,331	2,872,665	391.84	64,881		21,657		814			(24,330)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/01/2022	.05/23/2025	10,524	4,055,893	385.41	154,381		85,372		17,617			(38,844)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/01/2022	.05/23/2025	19,204	7,553,199	393.32	221,611		122,550		16,945			(55,760)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/01/2022	.05/27/2025	5,785	2,318,795	400.86	52,466		29,100		2,662			(13,153)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/01/2022	.05/28/2025	27,159	10,568,102	389.12	357,684		198,531		34,408			(89,585)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/01/2022	.05/28/2025	29,191	11,517,763	394.56	324,900		180,335		23,560			(81,374)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/01/2022	.05/29/2025	9,094	3,511,199	386.11	131,041		72,787		14,636			(32,790)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/01/2022	.05/29/2025	18,241	7,201,649	394.8	201,748		112,062		14,468			(50,483)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/01/2022	.05/30/2025	20,204	7,789,614	385.55	295,987		164,528		34,029			(73,997)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/01/2022	.05/30/2025	33,596	13,232,264	393.87	382,653			212,702		28,935			(95,663)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/01/2022	.05/30/2025	4,743	1,934,501	407.88	33,959			18,876		1,136			(8,490)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/06/2022	.05/17/2024	7,771	2,986,825	384.34	94,344			30,472		2,452			(36,327)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/06/2022	.05/24/2024	11,076	4,297,447	388.01	117,069			38,587		2,117			(44,637)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/06/2022	.06/03/2024	4,494	1,741,200	387.48	48,891			16,566		1,045			(18,385)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/06/2022	.05/09/2025	21,968	8,445,108	384.43	336,548			185,007		38,355			(86,189)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/06/2022	.05/12/2025	9,451	3,651,486	386.37	136,941			75,452		14,287			(34,972)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/06/2022	.05/13/2025	5,974	2,307,009	386.16	87,164			48,062		9,206			(22,239)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/06/2022	.05/16/2025	35,737	13,806,453	386.33	519,265			286,975		54,741			(132,115)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/06/2022	.05/19/2025	8,900	3,427,476	385.12	134,119			74,289		15,094			(34,028)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/06/2022	.05/20/2025	6,786	2,626,754	387.07	96,636			53,567		9,909			(24,496)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/06/2022	.05/23/2025	49,617	19,254,354	388.06	686,699			381,499		67,484			(173,582)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/06/2022	.05/27/2025	5,840	2,274,875	389.56	77,433			43,145		7,121			(19,501)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/06/2022	.05/30/2025	29,124	11,315,963	388.55	398,702			222,642		38,815			(100,134)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/06/2022	.06/02/2025	5,941	2,313,291	389.38	79,431			44,452		7,472			(19,894)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/06/2022	.06/03/2025	7,512	2,910,583	387.48	106,289			59,526		11,008			(26,597)				03
JUN 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	.06/06/2022	.06/03/2024	12,930	5,036,932	389.55	129,512			43,945		8,641			(48,768)				03
MAY 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	.06/06/2022	.05/23/2025	58,831	22,995,316	390.87	690,165			383,781		144,049			(174,620)				03
MAY 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	.06/06/2022	.05/30/2025	42,785	16,755,120	391.61	491,337			274,624		101,520			(123,513)				03
JUN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	.06/06/2022	.06/03/2025	28,619	11,156,827	389.84	349,114			195,696		76,456			(87,439)				03
MAY 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/09/2022	.05/24/2024	9,046	2,879,935	318.36	60,247			19,998		2,748			(23,133)				03
MAY 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/09/2022	.05/31/2024	7,324	2,311,541	315.62	56,540			19,135		3,788			(21,498)				03
MAY 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/09/2022	.05/31/2024	9,917	3,166,629	319.31	63,271			21,413		2,718			(24,057)				03
JUN 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/09/2022	.06/06/2024	10,617	3,351,031	315.63	82,281			28,298		5,737			(31,026)				03
JUN 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/09/2022	.06/07/2024	2,523	804,788	318.93	16,528			5,699		790			(6,224)				03
MAY 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/09/2022	.05/23/2025	12,566	3,888,224	309.42	162,858			90,897		41,978			(41,358)				03
MAY 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/09/2022	.05/23/2025	13,994	4,495,476	321.25	116,148			64,827		16,769			(29,496)				03
MAY 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/09/2022	.05/27/2025	10,528	3,264,222	310.04	133,711			74,848		33,706			(33,830)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	05/27/2025	11,500	3,700,856	321.82	93,608			52,400		13,192			(23,684)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	05/31/2024	7,167	2,774,865	387.16	72,604			24,572		1,695			(27,606)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/05/2024	4,344	1,681,549	387.13	44,218			15,168		1,089			(16,696)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/06/2024	5,282	2,052,894	388.66	50,549			17,385		1,056			(19,060)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/07/2024	5,547	2,163,467	390.01	50,258			17,330		.907			(18,925)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/07/2024	4,078	1,614,116	395.83	28,830			9,941		.252			(10,856)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/03/2025	27,218	10,545,747	387.46	361,722			203,511		39,948			(90,930)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/03/2025	21,485	8,459,200	393.72	235,264			132,363		18,983			(59,141)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/04/2025	9,410	3,642,327	387.06	126,662			71,313		14,284			(31,811)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/04/2025	10,647	4,181,440	392.75	120,306			67,735		10,232			(30,215)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	05/30/2025	14,014	4,342,864	309.9	178,956			100,394		45,549			(45,152)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	05/30/2025	16,273	5,236,004	321.76	132,950			74,585		18,919			(33,545)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/02/2025	8,631	2,711,352	314.14	94,682			53,232		19,986			(23,823)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/03/2025	8,397	2,633,980	313.69	93,708			52,721		20,225			(23,556)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/03/2025	8,185	2,656,495	324.57	59,830			33,661		7,330			(15,040)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/06/2025	22,521	6,988,516	310.31	284,216			160,247		71,612			(71,250)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/06/2025	27,682	8,929,731	322.58	219,797			123,926		30,315			(55,101)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/04/2025	5,254	2,137,384	406.79	37,200			20,944		1,433			(9,343)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/05/2025	7,233	2,789,998	385.72	101,337			57,095		12,198			(25,428)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/05/2025	7,505	2,950,428	393.12	83,833			47,233		7,014			(21,035)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/06/2025	22,156	8,560,566	386.38	304,643			171,764		35,608			(76,370)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/06/2025	30,241	11,936,225	394.7	321,465			181,248		24,828			(80,588)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	05/24/2024	12,056	3,636,816	301.67	58,636			19,490		121			(22,546)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	05/31/2024	8,302	2,500,448	301.18	42,033			14,245		111			(16,004)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	05/31/2024	9,593	2,904,952	302.82	43,360			14,695		77			(16,510)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	06/06/2024	8,001	2,404,994	300.59	42,372			14,593		143			(16,000)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	06/07/2024	3,414	1,024,543	300.14	18,645			6,438		71			(7,031)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	05/02/2025	7,145	2,159,703	302.25	43,224			23,767		1,586			(11,206)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	05/02/2025	7,146	2,161,815	302.54	42,533			23,387		1,518			(11,027)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/10/2022	05/20/2025	7,509	2,260,756	301.08	48,923		27,271		2,144			(12,470)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/10/2022	05/20/2025	13,896	4,202,848	302.46	83,959		46,801		3,239			(21,401)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/10/2022	05/23/2025	21,773	6,522,415	299.57	154,016		86,043		7,807			(39,149)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/10/2022	05/23/2025	73,936	22,433,052	303.41	424,538		237,172		15,143			(107,913)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/10/2022	05/27/2025	7,545	2,290,453	303.58	43,016		24,102		1,534			(10,894)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/10/2022	05/30/2025	18,646	5,579,168	299.21	134,880		75,737		7,218			(34,063)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/10/2022	05/30/2025	56,701	17,180,946	303.01	334,283		187,706		12,716			(84,421)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/10/2022	06/02/2025	9,752	2,947,479	302.25	60,049		33,791		2,477			(15,123)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/10/2022	06/02/2025	10,114	3,063,993	302.94	59,965		33,744		2,322			(15,102)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/10/2022	06/03/2025	6,349	1,896,252	298.66	47,351		26,665		2,690			(11,914)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/10/2022	06/03/2025	33,936	10,252,278	302.11	210,686		118,644		8,835			(53,011)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/10/2022	06/06/2025	27,007	8,053,904	298.21	206,427		116,495		12,290			(51,797)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/10/2022	06/06/2025	41,029	12,376,784	301.66	261,453		147,548		11,537			(65,604)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/10/2022	06/09/2025	6,781	2,018,915	297.74	53,160		30,064		3,321			(13,302)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/10/2022	06/09/2025	18,647	5,596,271	300.11	129,287		73,116		6,607			(32,351)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/10/2022	05/17/2024	6,180	1,856,557	300.42	32,544		10,601		80			(12,638)				03
APR 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	06/14/2022	04/22/2024	11,574	1,207,534	104.33	14,815		4,471		5,107			(5,983)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	06/14/2022	04/11/2025	13,966	1,444,779	103.45	26,591		14,406		17,762			(7,048)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	06/14/2022	04/17/2025	17,192	1,804,642	104.97	25,891		14,095		15,155			(6,823)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	06/14/2022	04/17/2025	27,846	2,943,292	105.7	37,258		20,283		20,289			(9,818)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	06/14/2022	04/22/2025	19,349	2,036,673	105.26	27,901		15,251		15,945			(7,317)				03
JUN 24 JPMorgan MOZAI02 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGFUS7PNE97	06/16/2022	06/14/2024	8,275	3,062,797	370.11	99,884		35,456		19,465			(37,663)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/16/2022	06/14/2024	4,374	1,403,012	320.75	45,721		16,230		7,049			(17,240)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	06/17/2022	06/10/2025	50,195	5,138,504	102.37	111,082		63,329		85,347			(27,976)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	06/17/2022	04/24/2025	21,832	2,285,856	104.7	33,120		18,237		20,797			(8,719)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	06/17/2022	06/13/2025	94,273	9,622,468	102.07	218,054		124,574		170,891			(54,764)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	06/17/2022	04/28/2025	20,829	2,175,991	104.47	32,847		18,143		21,115			(8,614)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	06/17/2022	04/28/2025	20,036	2,107,554	105.19	28,130		15,538		16,954			(7,377)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	06/17/2022	05/02/2025	98,099	10,133,627	103.3	185,996		103,054		131,845			(48,590)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/17/2022	05/02/2025	33,991	3,492,880	102.76	69,919			38,740		51,602			(18,266)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/17/2022	05/09/2025	48,784	4,970,143	101.88	114,497			63,779		89,982			(29,713)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/17/2022	05/13/2025	35,404	3,607,293	101.89	83,093			46,425		65,346			(21,481)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/17/2022	05/16/2025	65,235	6,666,338	102.19	146,778			82,190		113,245			(37,838)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/17/2022	05/19/2025	43,973	4,501,025	102.36	96,608			54,217		73,793			(24,834)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/17/2022	05/20/2025	37,221	3,803,631	102.19	83,859			47,097		64,804			(21,537)				03
MAY 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/17/2022	05/10/2024	20,732	2,119,384	102.23	38,250			12,342		22,612			(15,178)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/17/2022	05/23/2025	144,825	14,804,044	102.22	325,278			183,083		250,985			(83,303)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/17/2022	05/30/2025	101,606	10,431,933	102.67	214,288			121,223		160,789			(54,521)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/17/2022	06/03/2025	84,573	8,691,517	102.77	176,080			99,893		131,401			(44,633)				03
MAY 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/17/2022	05/24/2024	34,214	3,498,029	102.24	63,638			21,394		38,376			(24,748)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/17/2022	06/06/2025	79,541	8,163,245	102.63	169,183			96,184		127,612			(42,766)				03
JUN 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/17/2022	06/06/2024	31,797	3,263,333	102.63	55,613			19,367		32,139			(21,234)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/17/2022	06/06/2025	73,326	7,523,932	102.61	156,477			88,960		118,145			(39,554)				03
JUN 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/17/2022	06/14/2024	13,757	1,405,154	102.14	26,414			9,389		16,649			(9,974)				03
JUN 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/22/2022	06/06/2024	7,016	1,392,078	198.41	24,065			24,065		714							03
JUN 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/22/2022	06/21/2024	14,171	2,734,306	192.95	76,524			76,524		6,852							03
JUN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	06/22/2022	06/03/2024	10,290	3,662,740	355.95	66,679			23,103		4,799			(25,639)				03
JUN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	06/22/2022	06/13/2024	6,640	2,337,452	352	51,729			18,393		5,818			(19,614)				03
JUN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	06/22/2022	06/21/2024	8,924	3,082,237	345.38	92,276			33,463		18,358			(34,604)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/28/2022	06/20/2025	56,661	16,729,603	295.26	472,834			273,425		39,604			(118,862)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/28/2022	06/23/2025	22,490	6,668,859	296.52	176,274			102,138		13,508			(44,190)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/28/2022	06/24/2025	17,328	5,151,405	297.28	130,659			75,758		9,461			(32,725)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/28/2022	06/27/2025	36,163	10,716,054	296.33	286,695			166,561		22,515			(71,608)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/28/2022	05/24/2024	697	211,352	303.1	2,752			936		4			(1,082)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/28/2022	06/13/2024	10,019	2,966,328	296.07	65,314			23,418		688			(24,973)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/28/2022	06/17/2024	7,228	2,122,933	293.71	54,709			19,811		934			(20,802)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/28/2022	06/27/2024	13,436	3,975,682	295.89	89,449			33,175		1,144			(33,544)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/28/2022	05/02/2025	5,061	1,530,553	302.43	27,977			15,621		1,093			(7,365)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	06/28/2022	06/10/2025	31,075	9,255,402	297.84	226,076		129,847		15,067			(57,360)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	06/28/2022	06/13/2025	57,073	16,790,900	294.2	500,809		288,232		44,693			(126,711)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	06/28/2022	06/16/2025	20,108	5,915,073	294.17	176,908		102,025		15,937			(44,636)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	06/28/2022	06/17/2025	18,694	5,512,600	294.89	158,733		91,605		13,578			(40,013)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/28/2022	06/10/2025	26,691	10,295,349	385.72	259,935		149,433		92,415			(66,012)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/28/2022	06/13/2025	31,166	11,841,214	379.94	371,365		213,931		149,931			(94,047)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/28/2022	06/16/2025	9,091	3,429,580	377.26	118,557		68,436		50,637			(29,941)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/28/2022	06/17/2025	11,032	4,176,768	378.6	137,719		79,551		57,338			(34,748)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/28/2022	06/20/2025	32,796	12,445,037	379.47	398,240		230,502		163,331			(100,202)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/28/2022	06/23/2025	8,248	3,133,456	379.91	98,823		57,314		40,290			(24,797)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/28/2022	06/24/2025	9,962	3,793,927	380.83	115,780		67,193		46,374			(29,025)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/28/2022	06/27/2025	17,672	6,728,491	380.74	206,294		119,960		82,984			(51,573)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/28/2022	05/02/2024	599	231,518	386.63	4,133		1,318		436			(1,682)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/28/2022	06/10/2024	4,204	1,625,639	386.66	30,145		10,742		4,098			(11,591)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/28/2022	06/17/2024	4,518	1,705,278	377.42	48,577		17,615		11,462			(18,496)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/28/2022	06/24/2024	2,845	1,075,890	378.23	29,725		10,962		6,897			(11,209)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/28/2022	06/27/2024	317	120,612	380.42	3,032		1,126		637			(1,139)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/28/2022	05/02/2025	16,232	6,360,196	391.83	122,971		68,726		35,670			(32,404)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/28/2022	05/19/2025	1,364	532,925	390.63	10,948		6,196		3,364			(2,838)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/28/2022	06/02/2025	219	85,466	391.06	1,742		996		540			(446)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/28/2022	06/06/2025	43,201	16,779,770	388.41	380,879		218,356		126,610			(97,087)				03
APR 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	07/05/2022	04/19/2024	4,910	803,991	163.73	21,802		6,721		16,235			(9,129)				03
MAY 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	07/05/2022	05/31/2024	5,019	804,251	160.25	27,703		9,700		33,224			(10,898)				03
JUL 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	07/05/2022	07/01/2024	6,917	1,097,251	158.64	42,675		16,128		59,687			(16,070)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/07/2022	07/01/2025	47,017	4,731,836	100.64	111,808		65,787		113,795			(28,106)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/07/2022	07/03/2025	152,194	15,213,339	99.96	398,749		234,925		417,039			(100,054)				03
JUN 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/07/2022	06/28/2024	25,053	2,533,869	101.14	45,722		17,257		41,973			(17,385)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	07/07/2022	07/05/2024	2,105	209,101	99.35	5,262		2,018		5,646			(1,981)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	07/07/2022	06/16/2025	44,723	4,534,937	101.4	94,634		55,137		92,954			(24,122)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	07/07/2022	06/17/2025	23,334	2,371,403	101.63	47,717		27,820		46,359			(12,152)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	07/07/2022	06/20/2025	130,222	13,229,260	101.59	268,257		156,712		261,160			(68,125)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	07/07/2022	06/23/2025	41,784	4,214,292	100.86	95,977		56,179		96,716			(24,306)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	07/07/2022	06/24/2025	45,873	4,643,247	101.22	100,049		58,601		99,147			(25,314)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	07/07/2022	06/27/2025	176,491	17,894,467	101.39	375,750		220,519		369,511			(94,806)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	07/07/2022	06/30/2025	52,430	5,287,026	100.84	121,113		71,217		122,180			(30,474)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2022	07/03/2025	42,810	12,834,417	299.8	299,165		176,417		17,230			(75,135)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2022	06/27/2025	25,900	7,706,974	297.57	202,648		119,039		13,740			(51,177)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2022	07/01/2025	15,116	4,532,871	299.87	105,138		61,920		5,987			(26,454)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2022	07/03/2025	13,051	3,869,894	296.53	107,964		63,666		8,060			(27,115)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2022	06/30/2025	11,803	3,529,403	299.03	85,764		50,478		5,216			(21,599)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2022	06/27/2025	10,934	3,216,581	294.17	101,398		59,563		8,921			(25,607)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2022	07/05/2024	10,542	3,144,184	298.25	64,315		24,696		549			(24,251)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2022	06/30/2025	7,447	2,200,686	295.5	64,785		38,130		5,195			(16,316)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2022	07/01/2025	7,281	2,172,054	298.33	54,895		32,330		3,542			(13,812)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2022	07/07/2025	11,554	3,451,618	298.74	85,520		50,559		5,428			(21,400)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2022	07/07/2025	7,191	2,124,351	295.43	62,942		37,211		5,159			(15,750)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/11/2022	06/07/2024	4,930	1,912,858	387.98	26,673		9,595		1,107			(10,477)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/11/2022	06/13/2024	4,526	1,726,648	381.46	33,496		12,232		2,741			(13,045)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/11/2022	06/24/2024	4,822	1,799,367	373.13	51,551		19,332		8,559			(19,766)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/11/2022	06/28/2024	4,984	1,874,509	376.1	47,249		17,883		6,456			(18,015)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/11/2022	07/08/2024	3,936	1,469,403	373.36	42,072		16,284		7,233			(15,820)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/11/2022	06/06/2025	30,011	11,638,105	387.79	255,397		148,077		43,245			(65,839)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/11/2022	06/09/2025	8,466	3,283,450	387.84	72,046		41,857		12,247			(18,520)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/11/2022	06/10/2025	8,847	3,401,283	384.47	84,663		49,221		16,585			(21,743)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/11/2022	06/13/2025	15,580	5,809,982	372.92	216,714		126,247		65,104			(55,500)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/11/2022	06/13/2025	9,046	3,423,915	378.49	105,660		61,553		26,172			(27,059)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/16/2025	5,655	2,114,741	373.99	76,223			44,493		22,167			(19,466)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/17/2025	5,705	2,139,264	374.97	74,623			43,588		21,023			(19,039)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/20/2025	20,851	7,817,808	374.93	273,570			160,114		77,360			(69,604)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/23/2025	8,049	3,014,867	374.56	106,972			62,732		30,724			(27,141)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/24/2025	6,280	2,348,593	374	84,901			49,821		24,880			(21,521)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/27/2025	23,986	8,990,837	374.83	316,621			186,161		90,482			(80,035)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/30/2025	9,674	3,633,398	375.58	124,893			73,575		34,929			(31,483)				03
JUL 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	07/01/2025	11,174	4,197,453	375.65	144,031			84,904		40,221			(36,273)				03
JUL 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	07/03/2025	11,908	4,451,821	373.85	162,426			95,870		48,207			(40,831)				03
JUL 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	07/07/2025	12,195	4,568,664	374.64	162,679			96,264		47,237			(40,744)				03
JUL 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	07/08/2025	11,783	4,398,250	373.28	163,898			97,047		49,779			(41,012)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/11/2022	07/08/2024	5,365	2,039,958	380.27	55,983			21,698		11,453			(21,081)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/11/2022	06/27/2025	18,325	6,959,873	379.8	235,294			138,473		90,497			(59,532)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/11/2022	06/30/2025	23,154	8,824,262	381.12	284,978			168,037		106,981			(71,903)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/11/2022	07/01/2025	11,353	4,336,059	381.93	136,073			80,287		50,272			(34,301)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/11/2022	07/03/2025	30,647	11,707,606	382.02	366,551			216,553		135,375			(92,229)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/11/2022	07/07/2025	7,215	2,744,046	380.35	91,368			54,116		35,066			(22,905)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/11/2022	07/08/2025	12,709	4,851,432	381.72	153,893			91,206		57,481			(38,544)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	07/18/2022	07/15/2024	10,727	3,456,422	322.22	120,732			47,894		16,419			(45,399)				03
JUL 24 JPMorgan MOZA1C2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	07/19/2022	07/15/2024	11,613	4,295,702	369.91	138,309			54,942		31,076			(52,080)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/18/2025	35,653	10,631,641	298.2	306,974			185,087		18,597			(77,026)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/18/2025	22,046	6,501,504	294.9	222,700			134,275		17,377			(55,880)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/21/2025	12,834	3,840,628	299.25	104,984			63,414		5,898			(26,270)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/21/2025	7,631	2,261,489	296.34	72,050			43,521		5,082			(18,029)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/15/2025	7,477	2,232,934	298.66	62,816			37,805		3,641			(15,805)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/15/2025	7,241	2,147,091	296.53	67,566			40,664		4,630			(17,000)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/11/2025	46,860	13,999,786	298.76	391,063			234,783		22,237			(98,761)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/14/2025	13,987	4,169,647	298.11	120,733			72,618		7,293			(30,406)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/22/2022	07/08/2025	11,600	3,458,850	298.17	99,584		59,677		5,891			(25,219)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/22/2022	07/11/2025	10,397	3,071,051	295.38	102,382		61,467		7,586			(25,856)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/22/2022	07/19/2024	9,646	2,870,740	297.61	70,901		28,596		695			(26,735)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/22/2022	07/08/2024	9,473	2,816,125	297.28	70,547		27,803		652			(27,012)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/22/2022	07/12/2024	8,384	2,492,580	297.29	62,560		24,867		603			(23,820)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/22/2022	07/08/2025	7,181	2,126,856	296.17	68,010		40,756		4,710			(17,223)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/22/2022	07/14/2025	7,079	2,087,096	294.83	71,626		43,081		5,571			(18,039)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/22/2022	07/18/2025	101,795	10,212,044	100.32	251,942		152,046		262,808			(63,275)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/22/2022	07/18/2025	50,830	5,057,579	99.5	141,104		85,156		151,577			(35,438)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/22/2022	07/15/2025	36,141	3,615,552	100.04	92,955		55,996		98,027			(23,410)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/22/2022	07/15/2025	25,177	2,513,691	99.84	66,594		40,116		70,742			(16,771)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/22/2022	07/11/2025	167,692	16,826,253	100.34	412,859		248,097		430,342			(104,361)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/22/2022	07/11/2025	47,065	4,684,428	99.53	129,854		78,032		139,385			(32,824)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/22/2022	07/07/2025	34,407	3,445,894	100.15	86,879		52,079		91,277			(22,043)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/22/2022	07/14/2025	32,373	3,220,819	99.49	89,868		54,104		96,630			(22,654)				03
JUL 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/22/2022	07/12/2024	28,969	2,890,231	99.77	66,484		26,463		70,571			(25,349)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/22/2022	07/03/2025	28,158	2,803,714	99.57	77,041		46,066		82,636			(19,620)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/22/2022	07/08/2025	24,816	2,490,753	100.37	60,724		36,423		63,285			(15,392)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/22/2022	07/07/2025	24,707	2,461,800	99.64	67,005		40,166		71,730			(17,000)				03
JUL 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/22/2022	07/19/2024	15,040	1,501,395	99.83	34,290		13,849		36,271			(12,948)				03
JUL 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPIMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/26/2022	07/08/2024	10,762	2,094,513	194.63	61,448		61,448		3,917							03
JUL 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPIMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/26/2022	07/25/2024	9,752	1,907,698	195.62	52,174		52,174		3,147							03
JUN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	07/28/2022	06/28/2024	4,522	1,572,706	347.76	57,660		22,419		7,270			(22,584)				03
JUL 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	07/28/2022	07/08/2024	6,013	2,099,056	349.08	73,240		29,109		8,634			(28,281)				03
JUL 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	07/28/2022	07/26/2024	11,594	4,056,122	349.84	138,435		57,093		16,422			(52,128)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPIMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/01/2022	07/11/2025	24,569	9,182,106	373.72	390,655		236,286		101,372			(99,393)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPIMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/01/2022	07/14/2025	9,142	3,412,203	373.23	147,649		89,468		39,047			(37,461)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPIMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/01/2022	07/15/2025	5,391	2,016,634	374.05	85,022		51,550		21,912			(21,551)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPIMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/01/2022	07/18/2025	31,797	11,842,938	372.45	525,929		319,453		143,150			(132,943)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/21/2025	9,739	3,655,242	375.31	148,426			90,317		36,871			(37,415)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/22/2025	8,319	3,131,764	376.48	122,449			74,554		29,273			(30,838)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/25/2025	40,521	15,275,861	376.99	588,359			358,861		138,572			(147,766)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/28/2025	12,474	4,704,509	377.16	180,492			110,282		42,390			(45,206)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/29/2025	7,787	2,950,250	378.89	106,987			65,408		23,679			(26,771)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/05/2024	62	23,168	373.73	781			309		108			(304)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/11/2024	1,738	649,182	373.43	22,235			8,919		3,210			(8,573)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/12/2024	3,224	1,196,027	370.96	45,267			18,196		7,701			(17,430)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/18/2024	1,579	588,986	373	20,607			8,387		3,136			(7,868)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/19/2024	4,308	1,612,327	374.24	53,681			21,892		7,548			(20,468)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/22/2024	1,575	593,226	376.58	17,958			7,368		2,174			(6,819)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/26/2024	4,821	1,812,335	375.89	56,604			23,409		7,302			(21,373)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/29/2024	859	325,947	379.29	8,834			3,675		907			(3,322)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	06/03/2025	1,234	480,154	389.23	11,781			6,955		1,575			(3,107)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/03/2025	803	300,982	374.92	12,283			7,393		3,037			(3,149)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/01/2022	07/12/2024	3,401	1,292,608	380.02	45,150			18,175		5,302			(17,410)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/01/2022	07/19/2024	1,820	692,465	380.49	23,823			9,729		2,783			(9,096)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/01/2022	07/25/2024	1,691	647,923	383.18	20,036			8,281		1,983			(7,586)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/01/2022	07/26/2024	1,407	539,963	383.78	16,296			6,748		1,551			(6,162)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/01/2022	07/29/2024	275	106,581	387.02	2,808			1,170		212			(1,058)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/01/2022	06/30/2025	348	132,846	381.6	5,123			3,081		1,180			(1,318)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/01/2022	07/08/2025	1,510	577,345	382.31	21,799			13,173		4,948			(5,567)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/01/2022	07/11/2025	31,936	12,180,714	381.41	474,706			287,392		111,387			(120,891)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/01/2022	07/14/2025	9,635	3,671,856	381.09	144,810			87,829		34,460			(36,775)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/01/2022	07/15/2025	10,890	4,162,242	382.2	158,166			95,988		36,329			(40,130)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/01/2022	07/18/2025	35,322	13,484,754	381.77	520,528			316,466		121,650			(131,700)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/01/2022	07/22/2025	8,284	3,180,942	383.99	114,017			69,484		24,868			(28,741)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	08/01/2022	07/25/2025	41,924	16,114,724	384.38	570,610		348,356		123,240			(143,441)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	08/01/2022	07/28/2025	6,939	2,686,943	387.21	86,312		52,786		16,973			(21,638)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	08/01/2022	07/29/2025	8,217	3,182,589	387.32	101,884		62,345		19,985			(25,518)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	08/05/2022	07/29/2025	29,868	3,008,038	100.71	73,440		45,188		72,134			(18,495)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	08/05/2022	08/01/2025	61,546	6,173,728	100.31	160,257		98,778		159,928			(40,248)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	08/05/2022	08/01/2025	109,726	11,050,496	100.71	270,062		166,459		265,239			(67,826)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/05/2022	07/29/2025	23,432	7,084,308	302.33	173,115		106,422		7,336			(43,558)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/05/2022	08/01/2025	24,045	7,173,436	298.34	217,251		133,785		12,849			(54,513)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/05/2022	08/01/2025	37,402	11,285,161	301.73	285,378		175,738		12,832			(71,607)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/05/2022	08/04/2025	9,488	2,832,083	298.48	85,272		52,602		5,027			(21,338)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/05/2022	08/04/2025	27,960	8,438,728	301.81	212,829		131,287		9,592			(53,256)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/05/2022	07/26/2024	7,666	2,292,281	299	55,384		23,096		428			(21,088)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/05/2022	08/02/2024	8,984	2,690,825	299.5	63,250		26,733		482			(23,850)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/05/2022	08/02/2024	4,092	1,232,803	301.29	25,764		10,889		141			(9,715)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/05/2022	07/22/2025	10,228	3,055,856	298.78	90,097		55,161		5,012			(22,817)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/05/2022	07/25/2025	25,958	7,714,070	297.17	247,522		151,810		15,757			(62,510)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/05/2022	07/25/2025	59,315	17,819,963	300.43	481,928		295,576		23,639			(121,708)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/05/2022	07/28/2025	7,335	2,200,482	299.98	61,038		37,501		3,134			(15,372)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/05/2022	07/28/2025	12,519	3,781,509	302.07	93,690		57,563		4,046			(23,595)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/05/2022	07/29/2025	9,400	2,810,193	298.95	82,345		50,621		4,605			(20,719)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	08/05/2022	08/04/2025	71,555	7,177,014	100.3	186,750		115,305		186,491			(46,773)				03
AUG 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	08/05/2022	08/02/2024	33,580	3,363,010	100.15	77,041		32,607		75,617			(29,090)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	08/05/2022	07/22/2025	26,312	2,634,080	100.11	70,195		43,016		70,638			(17,793)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	08/05/2022	07/22/2025	54,395	5,454,700	100.28	141,707		86,840		141,668			(35,920)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	08/05/2022	07/25/2025	71,746	7,150,207	99.66	203,965		125,212		208,518			(51,558)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	08/05/2022	07/25/2025	94,774	9,524,750	100.5	239,747		147,178		237,420			(60,603)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	08/05/2022	07/28/2025	24,296	2,444,148	100.6	60,657		37,301		59,845			(15,290)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/12/2022	05/24/2024	2,375	787,411	331.48	22,558		8,228		656			(9,518)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/12/2022	06/03/2024	5,895	1,943,492	329.71	61,381		22,983		2,413			(25,505)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/12/2022	06/05/2024	7,026	2,314,690	329.43	74,240		27,938		3,061			(30,755)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/12/2022	06/06/2024	7,614	2,539,723	333.55	66,196		24,974		1,667			(27,381)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/12/2022	06/07/2024	1,372	464,438	338.43	9,318		3,524		123			(3,849)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/12/2022	05/08/2025	6,993	2,310,417	330.39	88,878		52,202		11,329			(24,361)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/12/2022	05/14/2025	6,275	2,085,464	332.32	74,433		43,902		8,676			(20,280)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/12/2022	05/16/2025	9,174	3,062,425	333.8	102,954		60,808		11,131			(27,994)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/12/2022	05/23/2025	6,322	2,078,078	328.71	86,134		51,118		12,244			(23,259)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/12/2022	05/20/2025	8,385	2,780,464	331.61	102,524		60,721		12,538			(27,767)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/12/2022	05/28/2025	13,460	4,508,602	334.96	145,536		86,663		15,147			(39,106)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/12/2022	05/30/2025	10,782	3,586,249	332.62	127,642		76,109		15,087			(34,230)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/12/2022	06/03/2025	18,512	6,154,156	332.44	221,208		132,249		26,583			(59,090)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/12/2022	06/04/2025	9,765	3,246,063	332.43	116,791		69,869		14,067			(31,167)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/12/2022	06/05/2025	8,843	2,953,772	334.02	99,651		59,655		11,073			(26,567)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/12/2022	06/06/2025	6,989	2,277,797	325.9	105,882		63,426		17,527			(28,201)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/12/2022	06/06/2025	17,267	5,811,341	336.56	176,448		105,697		17,153			(46,995)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	08/15/2022	06/07/2024	1,916	740,771	386.68	12,893		4,884		524			(5,333)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	08/15/2022	06/11/2024	2,476	940,661	379.97	22,652		8,665		1,800			(9,313)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	08/15/2022	06/11/2024	4,820	1,864,727	386.84	32,345		12,373		1,341			(13,298)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	08/15/2022	06/11/2024	1,800	705,184	391.71	9,541		3,650		235			(3,923)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	08/15/2022	06/12/2024	2,709	1,037,874	383.19	21,533		8,257		1,286			(8,840)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	08/15/2022	06/14/2024	6,060	2,248,020	370.95	80,358		30,962		13,045			(32,890)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	08/15/2022	06/14/2024	4,862	1,844,723	379.44	45,651		17,590		3,863			(18,685)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	08/15/2022	06/14/2024	2,281	878,118	385.04	16,694		6,432		848			(6,833)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	08/15/2022	06/09/2025	4,565	1,776,343	389.1	42,000		25,233		5,982			(11,165)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	08/15/2022	06/10/2025	7,627	2,896,914	379.83	95,488		57,405		20,003			(25,358)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	08/15/2022	06/10/2025	27,220	10,587,355	388.95	252,060		151,531		36,190			(66,938)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	08/15/2022	06/10/2025	2,990	1,187,444	397.08	20,724		12,458		2,030			(5,503)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	08/15/2022	06/11/2025	5,483	2,082,808	379.89	68,533		41,227		14,345			(18,182)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/11/2025	14,927	5,806,076	388.96	138,226			83,150		19,882			(36,672)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/11/2025	2,810	1,131,435	402.6	15,850			9,535		1,171			(4,205)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/12/2025	2,181	828,418	379.9	27,258			16,408		5,711			(7,225)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/12/2025	8,121	3,155,573	388.58	76,254			45,901		11,171			(20,211)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/13/2025	7,500	2,801,377	373.51	114,302			68,847		30,186			(30,266)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/13/2025	15,501	5,891,657	380.09	192,674			116,053		40,132			(51,018)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/13/2025	13,060	5,015,397	384.03	142,875			86,058		25,458			(37,832)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/13/2025	2,663	1,038,545	389.96	23,862			14,373		3,294			(6,319)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/13/2025	2,862	1,136,309	397.05	19,890			11,980		1,967			(5,267)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/16/2025	4,559	1,750,981	384.11	49,870			30,096		8,893			(13,167)				03
AUG 24 JPMorgan MOZA1C2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	08/16/2022	08/15/2024	9,108	3,415,085	374.94	105,293			46,138		16,521			(39,485)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	08/16/2022	08/15/2024	4,045	1,333,239	329.57	47,302			20,727		2,790			(17,738)				03
AUG 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/16/2024	12,819	2,516,551	196.31	64,225			64,225		4,065							03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/17/2022	08/05/2024	1,620	620,960	383.28	18,273			7,908		2,965			(6,987)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/17/2022	08/08/2024	1,183	457,040	386.32	11,828			5,147		1,661			(4,504)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/17/2022	08/09/2024	2,918	1,126,355	385.98	29,606			12,906		4,249			(11,257)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/17/2022	08/15/2024	1,442	559,525	387.91	13,575			5,981		1,805			(5,119)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/17/2022	08/16/2024	554	214,749	387.9	5,216			2,302		697			(1,964)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/17/2022	07/18/2025	202	77,325	382.36	2,801			1,732		896			(721)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/17/2022	07/25/2025	166	63,815	385.54	2,074			1,287		622			(530)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/17/2022	07/28/2025	585	226,748	387.53	6,873			4,274		1,978			(1,752)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/17/2022	08/01/2025	21,209	8,222,339	387.69	248,274			154,738		71,514			(63,050)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/17/2022	08/04/2025	12,886	4,984,760	386.85	155,332			96,975		45,773			(39,337)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/17/2022	08/05/2025	18,034	6,984,361	387.29	214,348			133,893		62,606			(54,233)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/17/2022	08/08/2025	47,226	18,273,601	386.94	568,657			355,805		167,928			(143,478)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/17/2022	08/12/2025	11,524	4,461,131	387.13	138,144			86,626		40,810			(34,727)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/17/2022	08/15/2025	29,595	11,491,676	388.3	341,743			214,649		98,639			(85,671)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA																		03
AUG 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index																			03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
AUG 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
AUG 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
AUG 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
AUG 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
AUG 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
AUG 24 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
AUG 24 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
AUG 24 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
AUG 24 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
AUG 24 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
AUG 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
AUG 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
AUG 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank																		03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA																		03
AUG 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank																		03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA																		03
AUG 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank																		03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA																		03
AUG 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank																		03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA																		03
AUG 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank																		03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA																		03
AUG 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank																		03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA																		03
AUG 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank																		03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA																		03
AUG 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank																		03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA																		03
AUG 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank																		03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA																		03
AUG 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank																		03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA																		03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2022	08/12/2025	11,275	4,243,677	376.37	141,618			88,968		41,171			(35,666)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2022	08/15/2025	37,154	14,049,868	378.15	441,764			277,982		121,673			(110,949)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2022	08/18/2025	16,279	6,143,967	377.41	198,445			125,075		56,144			(49,702)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2022	08/19/2025	17,503	6,593,136	376.68	218,441			137,752		63,295			(54,660)				03
AUG 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/19/2022	08/09/2024	22,176	2,220,283	100.12	48,189			21,066		50,555			(18,374)				03
AUG 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/19/2022	08/16/2024	30,976	3,114,050	100.53	62,913			27,845		64,169			(23,756)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/19/2022	08/05/2025	66,343	6,651,554	100.26	164,796			103,131		174,197			(41,773)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/19/2022	08/05/2025	23,468	2,362,743	100.68	54,891			34,352		57,137			(13,914)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/19/2022	08/08/2025	112,648	11,268,147	100.03	289,392			181,406		308,223			(73,152)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/19/2022	08/08/2025	260,441	26,273,324	100.88	592,504			371,412		611,878			(149,772)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/19/2022	08/12/2025	47,142	4,733,481	100.41	114,931			72,203		120,795			(28,945)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/19/2022	08/12/2025	25,501	2,579,719	101.16	55,797			35,053		56,991			(14,052)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/19/2022	08/15/2025	79,176	7,923,890	100.08	202,452			127,394		215,196			(50,846)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/19/2022	08/15/2025	152,676	15,406,576	100.91	346,728			218,180		357,703			(87,081)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/19/2022	08/18/2025	36,989	3,714,468	100.42	90,217			56,862		94,801			(22,596)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/19/2022	08/18/2025	24,376	2,459,335	100.89	55,578			35,030		57,400			(13,920)				03
AUG 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	08/23/2022	08/02/2024	5,274	1,867,322	354.09	45,669			19,738		4,640			(17,610)				03
AUG 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	08/23/2022	08/22/2024	5,159	1,825,137	353.78	45,966			20,584		5,187			(17,237)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/02/2022	08/22/2025	91,464	27,592,769	301.68	564,613			361,248		33,915			(142,722)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/02/2022	08/25/2025	10,972	3,294,622	300.27	73,236			46,930		4,931			(18,461)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/02/2022	08/26/2025	11,350	3,397,945	299.37	79,506			50,975		5,734			(20,023)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/02/2022	08/26/2025	17,896	5,383,356	300.81	116,097			74,435		7,528			(29,238)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/02/2022	08/29/2025	36,648	10,831,919	295.57	312,261			200,514		29,616			(78,424)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/02/2022	08/29/2025	88,700	26,508,897	298.86	639,095			410,385		48,163			(160,509)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/02/2022	08/23/2024	12,785	3,839,100	300.29	66,521			30,381		720			(25,364)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/02/2022	08/30/2024	17,273	5,127,523	296.86	113,049			52,224		2,226			(42,686)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/02/2022	08/19/2025	14,135	4,268,154	301.95	85,834			54,832		5,009			(21,757)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/02/2022	08/22/2025	40,534	12,080,679	298.04	303,709			194,318		23,890			(76,771)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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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AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/01/2022	08/16/2024	2,130	820,700	385.22	15,693		7,083		3,432			(6,043)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/01/2022	08/19/2024	469	179,414	382.22	3,963		1,798		996			(1,519)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/01/2022	08/23/2024	4,004	1,529,915	382.07	34,137		15,590		8,735			(13,016)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/01/2022	08/26/2024	437	164,951	377.86	4,458		2,046		1,355			(1,693)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/01/2022	08/29/2024	1,327	502,728	378.72	13,108		6,046		3,883			(4,956)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/01/2022	08/30/2024	1,510	570,780	378.07	15,325		7,080		4,661			(5,787)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/01/2022	07/18/2025	68	25,623	377.87	827		519		380			(216)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/01/2022	08/01/2025	1,190	462,165	388.25	10,122		6,404		3,889			(2,609)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/01/2022	08/08/2025	1,220	471,667	386.47	11,125		7,065		4,454			(2,849)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/01/2022	08/15/2025	10,612	4,102,678	386.61	96,635		61,602		38,845			(24,587)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/01/2022	08/18/2025	12,540	4,841,225	386.05	116,730		74,529		47,557			(29,616)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/01/2022	08/19/2025	8,721	3,361,743	385.49	82,868		52,937		34,142			(21,006)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/01/2022	08/22/2025	51,430	19,680,906	382.67	540,663		345,924		234,833			(136,668)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/01/2022	08/25/2025	7,006	2,688,126	383.71	71,132		45,582		30,416			(17,931)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/01/2022	08/26/2025	17,366	6,640,039	382.35	184,973		118,594		81,063			(46,585)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/01/2022	08/29/2025	27,615	10,512,293	380.67	312,027		200,363		140,979			(78,366)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/06/2022	06/26/2025	24,810	9,375,462	377.89	229,245		142,212		76,424			(61,237)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/06/2022	06/27/2025	34,107	12,873,331	377.44	320,264		198,796		108,450			(85,466)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/06/2022	07/01/2025	37,860	14,306,241	377.87	350,964		218,370		117,764			(93,294)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/06/2022	07/01/2025	16,177	6,310,503	390.1	95,604		59,485		20,756			(25,414)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/06/2022	07/02/2025	21,753	8,229,828	378.33	198,605		123,645		65,696			(52,742)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/06/2022	07/03/2025	18,803	7,178,179	381.75	152,119		94,760		44,980			(40,358)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/06/2022	06/21/2024	21,017	7,880,399	374.95	148,381		60,081		29,995			(62,129)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/06/2022	06/28/2024	25,324	9,535,597	376.54	166,887		68,629		31,175			(69,135)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/06/2022	07/03/2024	17,603	6,642,845	377.36	112,134		46,610		20,221			(46,103)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/06/2022	06/17/2025	45,758	17,295,061	377.97	419,141		258,601		138,136			(112,957)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/06/2022	06/18/2025	32,502	12,253,220	377	308,118		190,219		104,918			(82,955)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2022	06/20/2025	43,179	16,285,013	377.15	407,611			251,949		138,409			(109,525)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2022	06/20/2025	19,700	7,699,359	390.83	111,896			69,164		23,171			(30,067)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2022	06/24/2025	25,381	9,621,831	379.1	224,366			139,019		71,798			(60,051)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2022	06/25/2025	20,207	7,641,534	378.17	184,688			114,503		60,994			(49,383)				03
AUG 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/01/2022	08/29/2024	31,022	3,100,626	99.95	66,138			30,504		74,590			(25,008)				03
AUG 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/01/2022	08/30/2024	10,983	1,094,281	99.63	24,757			11,437		28,437			(9,348)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/01/2022	08/19/2025	35,631	3,570,222	100.2	85,372			54,536		94,966			(21,640)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/01/2022	08/19/2025	44,349	4,464,187	100.66	99,386			63,489		108,922			(25,193)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/01/2022	08/22/2025	100,498	10,027,734	99.78	255,769			163,644		288,219			(64,653)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/01/2022	08/22/2025	206,076	20,741,595	100.65	463,054			296,269		507,466			(117,050)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/01/2022	08/26/2025	26,233	2,640,353	100.65	59,024			37,843		64,704			(14,865)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/01/2022	08/26/2025	33,453	3,373,102	100.83	73,330			47,015		79,880			(18,468)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/01/2022	08/29/2025	49,156	4,897,886	99.64	127,854			82,100		144,597			(32,111)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/01/2022	08/29/2025	167,314	16,831,827	100.6	379,636			243,778		416,689			(95,346)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/09/2022	06/14/2024	13,045	4,247,302	325.6	143,378			57,575		10,880			(61,160)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/09/2022	06/21/2024	16,045	5,236,050	326.34	171,371			69,926		12,558			(72,309)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/09/2022	06/28/2024	8,120	2,670,647	328.91	77,264			32,016		4,562			(32,252)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/09/2022	06/10/2025	18,724	6,146,455	328.27	232,186			143,348		39,019			(63,323)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/09/2022	06/11/2025	12,820	4,224,434	329.51	151,802			93,778		24,139			(41,359)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/09/2022	06/13/2025	21,528	7,041,466	327.09	279,339			172,778		49,675			(75,956)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/09/2022	06/17/2025	19,850	6,423,040	323.58	292,789			181,541		60,749			(79,297)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/09/2022	06/17/2025	10,668	3,590,486	336.56	95,952			59,494		10,927			(25,987)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/09/2022	06/20/2025	23,059	7,466,180	323.79	338,050			209,986		69,753			(91,284)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/09/2022	06/18/2025	18,280	5,938,911	324.89	257,510			159,763		50,662			(69,673)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/09/2022	06/24/2025	18,882	6,277,258	332.45	201,161			125,255		28,441			(54,105)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/09/2022	06/26/2025	11,419	3,771,727	330.29	132,405			82,541		20,762			(35,542)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/09/2022	06/27/2025	9,816	3,159,737	321.89	154,210			96,192		34,568			(41,355)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/09/2022	06/27/2025	14,538	4,811,986	330.99	164,216			102,433		24,972			(44,038)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/09/2022	06/30/2025	10,970	3,714,543	338.62	91,491			57,171		9,617			(24,463)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 24 JPMorgan Life	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	09/16/2022	09/13/2024	7,580	2,763,998	364.62	80,581			38,786		36,987			(30,427)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	09/16/2022	09/13/2024	6,714	2,168,455	322.99	71,572			34,402		11,734			(26,988)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	1,683	645,708	383.77	13,885			9,018		7,251			(3,563)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	240	92,411	384.26	1,952			1,270		1,014			(499)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	21,960	8,332,078	379.42	213,355			139,049		119,399			(54,385)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	13,739	5,200,195	378.49	138,264			90,290		78,610			(35,113)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	25,774	9,779,584	379.44	251,147			164,247		141,118			(63,602)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	9,758	3,706,016	379.8	94,017			61,576		52,667			(23,743)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	10,371	3,928,177	378.76	103,743			67,979		59,000			(26,175)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	59,552	22,559,048	378.81	595,554			390,815		338,965			(149,849)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	6,432	2,418,273	375.98	71,118			46,759		42,141			(17,829)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	22,494	8,483,725	377.15	239,220			157,508		139,769			(59,805)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	1,292	489,680	379.15	9,933			4,693		3,663			(3,836)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	6,844	2,588,971	378.29	55,035			26,284		21,198			(21,043)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	1,165	440,731	378.19	9,436			4,527		3,670			(3,593)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	1,631	619,159	379.54	12,468			6,009		4,667			(4,727)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	1,416	533,968	377.2	12,012			5,798		4,856			(4,548)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	286	107,833	376.55	2,511			1,223		1,047			(943)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	198	77,002	388.72	1,339			863		637			(348)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	159	60,722	382.96	1,343			869		707			(347)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	1,791	691,929	386.38	13,360			8,664		6,680			(3,438)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/20/2022	117,175	11,742,139	100.21	283,916			185,678		313,286			(71,901)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/20/2022	40,322	4,026,184	99.85	102,903			67,396		114,798			(25,987)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/20/2022	39,197	3,929,132	100.24	94,701			62,054		104,402			(23,894)				03
SEP 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/20/2022	28,460	2,841,133	99.83	63,124			30,147		70,687			(24,136)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/20/2022	76,362	7,661,447	100.33	182,277			119,614		200,372			(45,863)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/20/2022	248,808	25,139,592	101.04	536,182			351,854		575,472			(134,910)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	09/16/2025	25,063	2,512,854	100.26	60,503			39,780		66,663			(15,167)				03
SEP 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	09/13/2024	31,241	3,140,943	100.54	61,451			29,660		65,978			(23,268)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	09/19/2025	43,609	4,377,520	100.38	103,573			68,195		113,681			(25,893)				03
SEP 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	09/19/2024	4,630	461,758	99.73	10,515			5,120		11,844			(3,949)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	09/19/2025	69,934	7,042,363	100.7	158,680			104,479		172,350			(39,670)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	08/22/2025	29,266	2,945,575	100.65	66,228			43,011		72,067			(16,993)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	08/29/2025	52,429	5,224,065	99.64	137,313			89,490		154,226			(35,001)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	08/29/2025	48,627	4,867,599	100.1	119,380			77,803		132,232			(30,430)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	09/02/2025	32,996	3,290,351	99.72	85,525			55,850		95,884			(21,719)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	09/02/2025	53,727	5,379,716	100.13	131,471			85,853		145,558			(33,387)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	09/05/2025	33,070	3,294,399	99.62	87,072			56,944		97,779			(22,051)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	08/15/2025	361	134,949	373.55	3,251			2,114		1,575			(844)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	08/22/2025	54,868	20,524,872	374.08	486,676			317,557		233,664			(125,460)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	08/25/2025	8,816	3,307,527	375.18	75,375			49,257		35,261			(19,376)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	08/26/2025	8,475	3,173,370	374.45	74,408			48,649		35,478			(19,110)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	08/29/2025	43,620	16,173,815	370.79	434,890			284,759		227,163			(111,374)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	08/29/2025	19,412	7,259,416	373.97	173,541			113,632		83,923			(44,443)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	09/02/2025	11,586	4,280,449	369.46	121,186			79,507		65,338			(30,920)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	09/05/2025	23,723	8,766,749	369.54	247,672			162,730		133,554			(63,015)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	09/08/2025	10,203	3,764,213	368.92	108,972			71,702		59,638			(27,648)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	09/09/2025	12,938	4,803,136	371.25	127,825			84,148		66,413			(32,401)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	09/12/2025	28,513	10,541,074	369.69	297,394			196,059		160,269			(75,174)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	09/15/2025	12,561	4,644,049	369.72	131,137			86,577		70,706			(33,057)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	09/16/2025	6,599	2,422,911	367.14	75,035			49,562		42,798			(18,897)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	09/19/2025	34,815	12,774,836	366.94	398,626			263,673		228,725			(100,115)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	08/23/2024	3,951	1,476,590	373.77	24,019			11,301		8,279			(9,435)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	08/29/2024	1,943	719,008	370.1	14,124			6,709		5,828			(5,500)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	08/30/2024	3,849	1,417,945	368.35	30,334			14,432		13,484			(11,796)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	09/06/2024	6,604	2,438,413	369.24	50,321			24,203		21,804			(19,376)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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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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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	09/12/2024	4,609	1,706,350	370.19	33,833			16,420		14,233			(12,918)				03
SEP 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	09/16/2024	2,905	1,068,290	367.69	23,941			11,687		11,182			(9,090)				03
SEP 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	09/20/2024	2,064	751,625	364.17	19,855			9,749		10,547			(7,497)				03
AUG 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	08/01/2025	136	51,581	378.83	1,004			648		418			(264)				03
AUG 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	08/11/2025	1,588	599,006	377.26	12,480			8,098		5,473			(3,251)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	08/29/2025	1,466	435,279	296.93	10,405			6,800		1,008			(2,660)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/02/2025	11,470	3,378,927	294.59	92,049			60,278		10,489			(23,442)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/02/2025	25,943	7,727,797	297.88	175,401			114,861		16,073			(44,668)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/05/2025	24,221	7,155,321	295.42	186,532			122,330		20,259			(47,370)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/05/2025	60,687	18,127,724	298.71	392,979			257,721		34,241			(99,798)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/08/2025	10,319	3,063,773	296.91	73,666			48,382		7,298			(18,656)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/08/2025	15,451	4,639,263	300.26	92,107			60,493		7,253			(23,326)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/09/2025	11,211	3,343,932	298.27	74,504			48,956		6,750			(18,850)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/09/2025	14,698	4,417,283	300.54	86,321			56,721		6,680			(21,840)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/12/2025	29,156	8,652,861	296.78	209,938			138,148		21,149			(52,970)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/12/2025	65,305	19,592,033	300.01	395,543			260,283		31,996			(99,800)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/15/2025	10,669	3,168,115	296.94	76,286			50,272		7,653			(19,195)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/16/2025	11,371	3,382,786	297.49	79,024			52,101		7,660			(19,865)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/16/2025	19,947	5,957,490	298.66	130,264			85,883		11,673			(32,746)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/19/2025	16,771	4,935,770	294.31	137,430			90,737		16,439			(34,452)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/19/2025	48,957	14,605,787	298.34	325,691			215,034		30,014			(81,647)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	08/30/2024	2,834	842,212	297.15	15,923			7,554		343			(6,175)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/06/2024	11,002	3,278,373	297.97	58,834			28,217		1,190			(22,590)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/09/2024	10,637	3,183,576	299.3	52,089			25,096		888			(19,916)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/13/2024	21,740	6,484,518	298.28	114,505			55,498		2,341			(43,537)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/19/2024	4,906	1,460,368	297.64	27,102			13,251		635			(10,219)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/20/2024	2,713	799,476	294.64	18,192			8,908		642			(6,850)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	08/11/2025	303	91,742	302.94	1,525			987		91			(396)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	08/15/2025	240	72,021	300.7	1,374			892		99			(356)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	08/22/2025	5,266	1,591,869	302.3	27,700			18,040		1,799			(7,127)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/26/2022	07/10/2025	26,227	9,977,564	380.43	158,936			101,369		69,647			(42,706)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/26/2022	07/11/2025	35,905	13,491,020	375.74	260,672			166,348		130,361			(69,974)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/26/2022	07/15/2025	27,834	10,421,380	374.41	212,931			136,184		110,604			(56,935)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/26/2022	07/15/2025	14,413	5,573,304	386.68	68,319			43,695		24,790			(18,267)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/26/2022	07/16/2025	20,126	7,599,866	377.61	136,657			87,450		65,225			(36,504)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/26/2022	07/17/2025	17,666	6,718,148	380.28	108,295			69,338		47,980			(28,900)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/26/2022	07/18/2025	33,611	12,640,541	376.08	242,001			155,032		120,618			(64,518)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/26/2022	07/18/2025	14,599	5,662,619	387.87	65,989			42,274		23,140			(17,593)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/26/2022	07/22/2025	32,878	12,492,853	379.98	204,828			131,504		91,924			(54,395)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/26/2022	07/23/2025	24,654	9,404,780	381.47	144,966			93,122		62,409			(38,460)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/26/2022	07/24/2025	16,670	6,380,975	382.79	93,183			59,891		38,583			(24,698)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/26/2022	07/25/2025	39,339	14,928,478	379.48	250,198			160,894		114,280			(66,250)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/26/2022	07/25/2025	14,165	5,516,150	389.42	60,485			38,896		20,319			(16,016)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/26/2022	07/29/2025	30,844	11,808,857	382.86	172,725			111,312		71,728			(45,559)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/26/2022	07/30/2025	19,054	7,396,751	388.19	86,126			55,533		30,317			(22,695)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/26/2022	07/31/2025	18,242	7,007,530	384.15	97,228			62,725		38,908			(25,596)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/26/2022	07/09/2024	15,264	5,726,788	375.19	70,213			30,462		23,117			(29,489)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/26/2022	07/12/2024	16,408	6,162,002	375.55	74,328			32,440		24,210			(31,074)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/26/2022	07/18/2024	14,878	5,598,900	376.32	65,166			28,776		20,736			(26,996)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/26/2022	07/23/2024	15,833	5,945,370	375.5	72,991			32,538		24,684			(30,010)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/26/2022	07/26/2024	24,215	9,145,419	377.67	99,767			44,723		30,190			(40,834)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/26/2022	07/31/2024	11,149	4,279,509	383.84	32,779			14,828		6,938			(13,316)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/26/2022	07/03/2025	24,498	9,220,911	376.39	172,468			109,566		84,264			(46,664)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/26/2022	07/08/2025	17,061	6,414,390	375.97	122,497			78,041		60,778			(32,980)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/26/2022	07/09/2025	19,024	7,170,051	376.9	132,025			84,158		63,892			(35,510)				03
SEP 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/28/2022	09/06/2024	7,245	1,406,046	194.06	22,533			22,533		4,157							03
SEP 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/28/2022	09/23/2024	3,438	652,376	189.76	15,642			15,642		4,630							03
SEP 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	09/29/2022	09/06/2024	7,809	2,723,834	348.79	44,904			21,750		14,428			(17,413)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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SEP 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYJYLNC3868	.09/29/2022	.09/27/2024	3,668	1,244,686	339.38	32,788			16,371		16,871			(12,346)				03
JUN 24 FIA S&P 5%	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPU8MPRO8K5P83	.10/04/2022	.06/14/2024	777	125,024	160.84	2,285	.....	.....	.....952	.....	.....5,026	.....	.....	.....(1,011)	.....	.....	.....	03
AUG 24 FIA S&P 5%	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPU8MPRO8K5P83	.10/04/2022	.08/22/2024	4,318	685,929	158.87	16,925	.....	.....	.....8,043	.....	.....41,143	.....	.....	.....(6,735)	.....	.....	.....	03
SEP 24 FIA S&P 5%	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPU8MPRO8K5P83	.10/04/2022	.09/30/2024	2,764	437,393	158.24	11,913	.....	.....	.....5,998	.....	.....30,096	.....	.....	.....(4,486)	.....	.....	.....	03
Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.10/06/2022	.10/04/2023	2,625	948,854	361.53	19,789	.....	.....	.....166	.....	.....983	.....	.....	.....(15,091)	.....	.....	.....	03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.10/06/2022	.10/04/2023	.....	.....	.....381.79	(2,835)	.....	.....	.....(24)	.....	.....	.....	.....	.....2,162	.....	.....	.....	03
OCT 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.10/06/2022	.10/04/2023	11,156	4,035,230	361.7	83,337	.....	.....	.....698	.....	.....3,668	.....	.....	.....(63,551)	.....	.....	.....	03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.10/06/2022	.10/04/2023	.....	.....	.....386.26	(7,475)	.....	.....	.....(63)	.....	.....	.....	.....	.....5,700	.....	.....	.....	03
OCT 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.10/06/2022	.10/04/2023	6,204	2,244,200	361.76	46,154	.....	.....	.....387	.....	.....1,945	.....	.....	.....(35,196)	.....	.....	.....	03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.10/06/2022	.10/04/2023	.....	.....	.....397.85	(993)	.....	.....	.....(8)	.....	.....	.....	.....	.....757	.....	.....	.....	03
OCT 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.10/06/2022	.10/05/2023	3,128	1,128,172	360.67	24,836	.....	.....	.....277	.....	.....2,380	.....	.....	.....(18,887)	.....	.....	.....	03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.10/06/2022	.10/05/2023	.....	.....	.....377.33	(5,318)	.....	.....	.....(59)	.....	.....	.....	.....	.....4,044	.....	.....	.....	03
OCT 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.10/06/2022	.10/05/2023	3,503	1,264,734	361.01	27,256	.....	.....	.....304	.....	.....2,176	.....	.....	.....(20,727)	.....	.....	.....	03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.10/06/2022	.10/05/2023	.....	.....	.....380.62	(4,309)	.....	.....	.....(48)	.....	.....	.....	.....	.....3,277	.....	.....	.....	03
OCT 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.10/06/2022	.10/05/2023	6,375	2,301,412	360.99	49,663	.....	.....	.....553	.....	.....4,009	.....	.....	.....(37,766)	.....	.....	.....	03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.10/06/2022	.10/05/2023	.....	.....	.....396.16	(1,275)	.....	.....	.....(14)	.....	.....	.....	.....	.....970	.....	.....	.....	03
OCT 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.10/06/2022	.10/02/2023	9,564	3,416,427	357.22	92,005	.....	.....	.....258	.....	.....29,888	.....	.....	.....(70,554)	.....	.....	.....	03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.10/06/2022	.10/02/2023	.....	.....	.....376.89	(16,833)	.....	.....	.....(47)	.....	.....	.....	.....	.....12,908	.....	.....	.....	03
OCT 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.10/06/2022	.10/02/2023	9,435	3,372,045	357.38	89,920	.....	.....	.....253	.....	.....28,026	.....	.....	.....(68,955)	.....	.....	.....	03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.10/06/2022	.10/02/2023	.....	.....	.....382.88	(9,058)	.....	.....	.....(25)	.....	.....	.....	.....	.....6,946	.....	.....	.....	03
OCT 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.10/06/2022	.10/02/2023	5,734	2,049,436	357.44	54,470	.....	.....	.....153	.....	.....16,699	.....	.....	.....(41,770)	.....	.....	.....	03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.10/06/2022	.10/02/2023	.....	.....	.....393.18	(1,663)	.....	.....	.....(5)	.....	.....	.....	.....	.....1,275	.....	.....	.....	03
OCT 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.10/06/2022	.10/03/2023	2,636	945,895	358.81	23,225	.....	.....	.....130	.....	.....4,591	.....	.....	.....(17,760)	.....	.....	.....	03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.10/06/2022	.10/03/2023	.....	.....	.....376.93	(4,640)	.....	.....	.....(26)	.....	.....	.....	.....	.....3,548	.....	.....	.....	03
OCT 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.10/06/2022	.10/03/2023	17,384	6,240,225	358.96	151,938	.....	.....	.....851	.....	.....28,251	.....	.....	.....(116,188)	.....	.....	.....	03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.10/06/2022	.10/03/2023	.....	.....	.....382.67	(17,037)	.....	.....	.....(95)	.....	.....	.....	.....	.....13,028	.....	.....	.....	03
OCT 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.10/06/2022	.10/03/2023	5,514	1,979,588	359.01	48,082	.....	.....	.....269	.....	.....8,751	.....	.....	.....(36,769)	.....	.....	.....	03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.10/06/2022	.10/03/2023	.....	.....	.....394.66	(1,323)	.....	.....	.....(7)	.....	.....	.....	.....	.....1,012	.....	.....	.....	03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	10/05/2022	09/26/2024	5,114	1,903,531	372.24	47,812		24,106		25,667			(18,230)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	10/05/2022	10/04/2024	4,193	1,550,951	369.88	43,513		22,177		24,904			(16,408)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	10/05/2022	09/19/2025	17,609	6,593,926	374.47	185,191		123,978		124,136			(47,074)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	10/05/2022	09/22/2025	20,401	7,616,137	373.33	223,555		149,867		151,989			(56,667)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	10/05/2022	09/26/2025	39,332	14,601,393	371.23	463,950		311,589		323,015			(117,168)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	10/05/2022	09/29/2025	25,126	9,326,114	371.17	297,344		199,967		207,421			(74,885)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	10/05/2022	09/30/2025	7,100	2,627,393	370.06	87,247		58,700		61,581			(21,952)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	10/05/2022	10/02/2025	35,791	13,342,225	372.78	401,476		270,360		275,602			(100,831)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	10/05/2022	09/29/2025	51,709	5,139,338	99.39	135,167		90,901		159,687			(34,041)				03
SEP 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	10/05/2022	09/20/2024	21,382	2,135,235	99.86	44,946		22,473		53,156			(17,282)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	10/05/2022	09/29/2025	43,254	4,313,709	99.73	107,832		72,518		126,302			(27,157)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	10/05/2022	09/30/2025	44,542	4,408,776	98.98	123,203		82,893		146,970			(31,000)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	10/05/2022	10/03/2025	95,310	9,490,003	99.57	243,231		163,868		285,979			(61,031)				03
SEP 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	10/05/2022	09/30/2024	24,521	2,434,738	99.29	57,135		28,964		69,387			(21,664)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	10/05/2022	10/03/2025	127,885	12,820,514	100.25	296,438		199,714		342,354			(74,382)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	10/05/2022	10/04/2024	15,918	1,583,836	99.5	35,863		18,278		43,132			(13,523)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	10/05/2022	09/19/2025	71,797	7,177,552	99.97	172,385		115,405		200,817			(43,818)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	10/05/2022	09/19/2025	122,786	12,351,047	100.59	269,515		180,430		308,535			(68,508)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	10/05/2022	09/22/2025	83,763	8,365,384	99.87	204,297		136,957		238,516			(51,786)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	10/05/2022	09/22/2025	60,817	6,107,811	100.43	136,898		91,774		157,343			(34,701)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	10/05/2022	09/26/2025	63,510	6,272,902	98.77	180,623		121,306		216,449			(45,615)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	10/05/2022	09/26/2025	134,034	13,355,160	99.64	338,034		227,024		396,913			(85,368)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/07/2022	07/18/2025	26,168	8,567,456	327.4	227,936		147,899		62,659			(61,550)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/07/2022	07/21/2025	14,700	4,965,395	337.79	80,901		52,577		14,735			(21,781)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/07/2022	07/22/2025	21,836	7,153,605	327.6	189,136		122,985		51,837			(50,871)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/07/2022	07/23/2025	12,548	4,139,826	329.92	98,555		64,119		24,808			(26,482)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/07/2022	07/25/2025	24,720	8,158,829	330.05	193,365		125,934		48,534			(51,855)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/07/2022	07/29/2025	15,327	5,099,083	332.68	107,234		69,985		24,433			(28,645)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2022	07/31/2025	27,886	9,357,826	335.57	171,668		112,154		34,887			(45,767)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2022	07/10/2024	16,848	5,516,315	327.41	104,136		46,192		12,712			(44,560)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2022	07/16/2024	14,514	4,756,409	327.71	88,874		39,883		10,879			(37,675)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2022	07/22/2024	13,979	4,602,505	329.24	79,143		35,919		8,764			(33,240)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2022	07/26/2024	13,463	4,422,756	328.52	79,770		36,470		9,559			(33,299)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2022	07/31/2024	8,939	2,948,327	329.82	49,550		22,858		5,458			(20,527)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2022	07/01/2025	15,555	5,103,219	328.08	130,052		83,605		34,250			(35,718)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2022	07/02/2025	12,909	4,251,853	329.36	102,227		65,754		25,654			(28,048)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2022	07/03/2025	17,915	5,865,419	327.41	154,330		99,323		41,756			(42,301)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2022	07/08/2025	17,598	5,786,418	328.81	143,338		92,504		37,006			(39,092)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2022	07/09/2025	23,422	7,811,387	333.5	155,302		100,280		33,330			(42,313)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2022	07/11/2025	33,891	11,162,580	329.37	270,065		174,574		68,472			(73,434)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2022	07/15/2025	20,336	6,704,218	329.68	160,374		103,893		40,377			(43,435)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2022	07/16/2025	20,843	6,956,053	333.74	137,535		89,145		29,516			(37,212)				03
JUN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	06/13/2024	20,358	6,444,402	316.56	64,534		27,127		9,973			(28,929)				03
JUN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	06/24/2024	18,970	5,948,882	313.6	74,551		32,105		15,786			(32,826)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	07/05/2024	21,785	6,767,887	310.67	104,567		46,069		28,842			(45,241)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	07/17/2024	18,097	5,598,541	309.36	95,372		43,014		29,809			(40,492)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	07/18/2024	5,911	1,838,937	311.12	28,017		12,660		7,816			(11,877)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	06/09/2025	14,045	4,485,852	319.4	66,993		42,613		20,835			(18,855)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	06/13/2025	49,840	15,702,578	315.06	293,059		186,848		108,948			(82,141)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	06/16/2025	18,343	5,771,290	314.64	110,239		70,408		41,769			(30,804)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	06/20/2025	24,472	7,500,099	306.48	210,946		135,040		105,672			(58,704)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	08/02/2024	12,600	4,799,355	380.89	41,707		19,366		11,293			(17,278)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	08/08/2024	15,286	5,827,547	381.23	50,139		23,524		13,611			(20,583)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	08/13/2024	13,387	5,068,567	378.62	51,138		24,195		16,381			(20,837)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	08/16/2024	14,182	5,383,242	379.58	51,623		24,546		15,844			(20,941)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	08/20/2024	12,209	4,621,821	378.57	47,369		22,670		15,508			(19,102)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	08/01/2025	28,113	10,698,318	380.55	166,990		109,368		76,923			(44,563)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	08/01/2025	12,353	4,806,506	389.1	51,882			33,979		18,451			(13,845)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	08/05/2025	16,934	6,382,921	376.94	116,164			76,236		59,052			(30,879)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	08/05/2025	13,258	5,142,506	387.89	58,864			38,631		21,855			(15,647)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	06/20/2025	42,838	13,556,662	316.46	237,325			151,927		84,250			(66,045)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	06/24/2025	22,938	7,136,614	311.12	162,404			104,203		70,303			(45,012)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	06/27/2025	21,738	6,632,570	305.11	198,905			127,839		104,237			(54,961)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	06/27/2025	27,473	8,700,096	316.68	151,650			97,467		53,746			(41,903)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	07/03/2025	45,609	14,089,991	308.93	357,119			230,295		167,162			(98,082)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	07/08/2025	23,554	7,249,704	307.79	194,085			125,505		94,482			(53,038)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	07/11/2025	37,484	11,526,754	307.51	312,993			202,727		153,939			(85,276)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	07/15/2025	24,653	7,564,847	306.85	212,018			137,622		106,638			(57,536)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	07/18/2025	22,190	6,833,694	307.96	182,625			118,734		88,941			(49,412)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	08/06/2025	30,505	11,600,144	380.27	184,250			120,981		85,778			(48,930)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	08/07/2025	23,240	8,927,354	384.13	120,386			79,087		50,316			(31,939)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	08/08/2025	33,251	12,625,884	379.72	205,488			135,064		97,261			(54,464)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	08/08/2025	13,056	5,101,581	390.75	51,571			33,896		17,521			(13,669)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	08/12/2025	23,755	9,059,513	381.37	138,018			90,899		62,696			(36,440)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	08/13/2025	20,002	7,679,206	383.92	105,211			69,327		44,453			(27,751)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	08/14/2025	18,305	7,016,329	383.31	98,662			65,044		42,495			(25,999)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	08/15/2025	32,359	12,309,798	380.41	195,774			129,131		91,475			(51,539)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	08/15/2025	11,904	4,665,973	391.98	44,996			29,679		14,807			(11,846)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	08/19/2025	24,112	9,162,518	380	148,770			98,323		70,491			(39,015)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	08/20/2025	19,797	7,656,735	386.77	93,440			61,785		36,525			(24,481)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2022	10/10/2023	13,361	4,788,704	358.4	103,550			2,603		32,543			(78,964)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2022	10/10/2023			381.34	(11,357)			(286)					8,661				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2022	10/10/2023	12,208	4,381,541	358.9	91,928			2,311		25,451			(70,102)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2022	10/10/2023			394.65	(2,075)			(52)					1,583				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2022	10/11/2023	14,375	5,142,157	357.72	116,148			3,235		43,035			(88,325)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2022	10/11/2023			381.13	(12,506)			(348)					9,510				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	7H6GLXDRUGOFU57RNE97	10/13/2022	10/11/2023	7,570	2,709,043	357.86	60,637			1,689		21,837			(46,111)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	7H6GLXDRUGOFU57RNE97	10/13/2022	10/11/2023			393.57	(1,438)			(40)					1,094				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	7H6GLXDRUGOFU57RNE97	10/13/2022	10/12/2023	13,803	4,927,947	357.02	116,221			3,551		49,621			(88,134)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	7H6GLXDRUGOFU57RNE97	10/13/2022	10/12/2023			387.81	(5,659)			(173)					4,292				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	7H6GLXDRUGOFU57RNE97	10/13/2022	10/06/2023	11,547	4,149,093	359.31	84,296			1,191		18,286			(65,008)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	7H6GLXDRUGOFU57RNE97	10/13/2022	10/06/2023			376.12	(16,628)			(235)					12,823				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	7H6GLXDRUGOFU57RNE97	10/13/2022	10/06/2023	29,913	10,753,385	359.49	215,971			3,050		43,905			(166,554)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	7H6GLXDRUGOFU57RNE97	10/13/2022	10/06/2023			381	(25,725)			(363)					19,839				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	7H6GLXDRUGOFU57RNE97	10/13/2022	10/06/2023	14,684	5,280,427	359.61	105,283			1,487		20,459			(81,192)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	7H6GLXDRUGOFU57RNE97	10/13/2022	10/06/2023			394.79	(2,349)			(33)					1,812				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	7H6GLXDRUGOFU57RNE97	10/13/2022	10/09/2023	19,377	6,959,454	359.16	143,390			3,213		36,041			(109,651)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	7H6GLXDRUGOFU57RNE97	10/13/2022	10/09/2023			380.48	(17,827)			(399)					13,632				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Annuit		Index	BFMBT61CT2L1QCEMIK50	10/13/2022	10/10/2025	33,996	9,867,912	290.27	307,056			208,652		53,513			(76,976)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Annuit		Index	BFMBT61CT2L1QCEMIK50	10/13/2022	10/10/2025	62,925	18,468,449	293.5	483,428			328,500		70,470			(121,190)				03
SEP 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Annuit		Index	BFMBT61CT2L1QCEMIK50	10/13/2022	09/27/2024	26,924	7,894,875	293.23	172,085			87,616		8,671			(66,075)				03
OCT 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Annuit		Index	BFMBT61CT2L1QCEMIK50	10/13/2022	10/11/2024	41,359	12,107,894	292.75	275,022			142,632		15,732			(103,560)				03
SEP 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Annuit		Index	BFMBT61CT2L1QCEMIK50	10/13/2022	09/22/2025	28,445	8,414,683	295.82	191,908			129,372		23,646			(48,918)				03
SEP 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Annuit		Index	BFMBT61CT2L1QCEMIK50	10/13/2022	09/23/2025	38,622	11,358,370	294.09	285,718			192,700		39,146			(72,762)				03
SEP 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Annuit		Index	BFMBT61CT2L1QCEMIK50	10/13/2022	09/26/2025	103,089	30,267,829	293.61	782,893			528,726		110,868			(198,818)				03
SEP 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Annuit		Index	BFMBT61CT2L1QCEMIK50	10/13/2022	09/29/2025	32,237	9,441,347	292.87	254,624			172,190		37,828			(64,483)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Annuit		Index	BFMBT61CT2L1QCEMIK50	10/13/2022	10/03/2025	56,289	16,447,731	292.2	460,827			312,187		71,525			(116,271)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Annuit		Index	BFMBT61CT2L1QCEMIK50	10/13/2022	10/03/2025	103,689	30,618,351	295.29	723,433			490,089		93,859			(182,530)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Annuit		Index	BFMBT61CT2L1QCEMIK50	10/13/2022	10/07/2025	54,596	16,001,095	293.08	428,077			290,509		63,620			(107,611)				03
OCT 23 JPMorgan	VAGLB: Index Universal	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Life		Index	7H6GLXDRUGOFU57RNE97	10/18/2022	10/13/2023	114,344	40,874,643	357.47	942,197			31,582		373,173			(718,491)				03
OCT 24 JPMorgan	VAGLB: Index Universal	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Life		Index	7H6GLXDRUGOFU57RNE97	10/18/2022	10/15/2024	10,533	3,765,089	357.47	117,228			61,359		88,048			(44,082)				03
OCT 23 IUL Rainbow	VAGLB: Index Universal	N/A	Equity /	BNP Paribas																		
Life	Life		Index	ROMJUSFPUBMIPRO8K5P83	10/18/2022	10/13/2023	17,530,371	17,530,371	3,583.07	1,066,548			35,750		1,840,688			(813,317)				03
OCT 23 IUL Rainbow	VAGLB: Index Universal	N/A	Equity /	BNP Paribas																		
Life	Life		Index	ROMJUSFPUBMIPRO8K5P83	10/18/2022	10/13/2023	5,735,495	5,735,495	3,583.07	409,514			13,727		745,614			(312,283)				03
OCT 23 IUL Rainbow	VAGLB: Index Universal	N/A	Equity /	BNP Paribas																		
Life	Life		Index	ROMJUSFPUBMIPRO8K5P83	10/18/2022	10/13/2023	91,699,941	91,699,941	3,583.07	3,997,200			133,984		6,418,994			(3,048,144)				03
OCT 23 IUL Rainbow	VAGLB: Index Universal	N/A	Equity /	BNP Paribas																		
Life	Life		Index	ROMJUSFPUBMIPRO8K5P83	10/18/2022	10/13/2023	8,091,926	8,091,926	3,583.07	404,192			13,548		667,584			(308,224)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJISFPU8MPRO8K5P83	10/18/2022	10/13/2023	9,071,860	9,071,860	3,583.07	395,442		13,255		635,030			(301,552)				03
OCT 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJISFPU8MPRO8K5P83	10/18/2022	10/13/2023	79,955,372	79,955,372	3,583.07	4,300,000		144,134		7,195,981			(3,279,050)				03
OCT 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJISFPU8MPRO8K5P83	10/18/2022	10/13/2023	1,993,423	1,993,423	3,583.07	109,419		3,668		184,392			(83,440)				03
OCT 23 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJISFPU8MPRO8K5P83	10/18/2022	10/13/2023	8,945,832	8,945,832	3,583.07	501,861		16,822		849,854			(382,704)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/18/2022	10/13/2023	79,729	25,240,737	316.58	714,671		23,955		2,147			(544,987)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/18/2022	10/15/2024	3,961	1,254,024	316.58	48,082		25,167		14,248			(18,080)				03
OCT 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	KB1H1DSPRFMYMCUFXT09	Wells Fargo Securities LLC	10/19/2022	10/13/2023	3,630	13,981,495	3,851.8	1,296,078		43,566		1,604,507			(991,118)				03
OCT 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	KB1H1DSPRFMYMCUFXT09	Wells Fargo Securities LLC	10/19/2022	10/13/2023	919	3,556,853	3,869.72	319,809		10,750		389,959			(244,560)				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	KB1H1DSPRFMYMCUFXT09	Wells Fargo Securities LLC	10/19/2022	10/13/2023	1,386	4,965,490	3,583.07	568,731		19,117		983,345			(434,912)				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	KB1H1DSPRFMYMCUFXT09	Wells Fargo Securities LLC	10/19/2022	10/13/2023			3,801.64	(394,368)		(13,256)		(681,650)			301,575				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	KB1H1DSPRFMYMCUFXT09	Wells Fargo Securities LLC	10/19/2022	10/13/2023	15,807	56,636,333	3,583.07	6,567,340		220,751		11,216,025			(5,022,084)				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	KB1H1DSPRFMYMCUFXT09	Wells Fargo Securities LLC	10/19/2022	10/13/2023			3,855.38	(4,137,384)		(139,072)		(6,930,837)			3,163,882				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	KB1H1DSPRFMYMCUFXT09	Wells Fargo Securities LLC	10/19/2022	10/13/2023	288	1,030,312	3,583.07	120,387		4,047		204,039			(92,060)				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	KB1H1DSPRFMYMCUFXT09	Wells Fargo Securities LLC	10/19/2022	10/13/2023			3,887.63	(71,523)		(2,404)		(116,899)			54,694				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	KB1H1DSPRFMYMCUFXT09	Wells Fargo Securities LLC	10/19/2022	10/13/2023	626	2,242,429	3,583.07	263,204		8,847		444,081			(201,273)				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	KB1H1DSPRFMYMCUFXT09	Wells Fargo Securities LLC	10/19/2022	10/13/2023			3,905.55	(151,279)		(5,085)		(243,342)			115,684				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	KB1H1DSPRFMYMCUFXT09	Wells Fargo Securities LLC	10/19/2022	10/13/2023	1,507	5,398,504	3,583.07	634,230		21,319		1,069,097			(485,000)				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	KB1H1DSPRFMYMCUFXT09	Wells Fargo Securities LLC	10/19/2022	10/13/2023			3,909.13	(362,111)		(12,172)		(580,507)			276,908				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	KB1H1DSPRFMYMCUFXT09	Wells Fargo Securities LLC	10/19/2022	10/13/2023	687	2,461,426	3,583.07	290,245		9,756		487,451			(221,952)				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	KB1H1DSPRFMYMCUFXT09	Wells Fargo Securities LLC	10/19/2022	10/13/2023			3,923.46	(161,344)		(5,423)		(254,973)			123,381				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	KB1H1DSPRFMYMCUFXT09	Wells Fargo Securities LLC	10/19/2022	10/13/2023	474	1,700,023	3,583.07	204,230		6,865		336,666			(156,176)				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	KB1H1DSPRFMYMCUFXT09	Wells Fargo Securities LLC	10/19/2022	10/13/2023			3,995.12	(99,137)		(3,332)		(142,817)			75,811				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	KB1H1DSPRFMYMCUFXT09	Wells Fargo Securities LLC	10/19/2022	10/13/2023	9,905	35,490,810	3,583.07	4,065,005		136,639		7,028,453			(3,108,533)				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	KB1H1DSPRFMYMCUFXT09	Wells Fargo Securities LLC	10/19/2022	10/13/2023			3,801.64	(2,818,740)		(94,748)		(4,872,087)			2,155,507				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	KB1H1DSPRFMYMCUFXT09	Wells Fargo Securities LLC	10/19/2022	10/13/2023	533	1,909,848	3,583.07	221,005		7,429		378,218			(169,004)				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	KB1H1DSPRFMYMCUFXT09	Wells Fargo Securities LLC	10/19/2022	10/13/2023			3,846.43	(141,489)		(4,756)		(238,453)			108,198				03
OCT 23	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	10/19/2022	10/13/2023	6,556	1,918,930	292.68	42,879		1,437		16			(32,698)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2022	10/19/2023	6,567	2,343,463	356.88	52,138			2,607		25,749			(39,538)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2022	10/19/2023			374.72	(9,915)			(496)		(3)			7,519				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2022	10/13/2023	11,236	4,014,451	357.3	86,401			2,929		38,188			(66,631)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2022	10/13/2023			373.59	(18,539)			(628)		(1)			14,297				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2022	10/19/2023	10,452	3,733,483	357.2	81,526			4,076		38,381			(61,824)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2022	10/19/2023			392.69	(1,986)			(99)					1,506				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2022	10/13/2023	30,304	10,831,419	357.43	231,217			7,838		99,856			(178,311)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2022	10/13/2023			380.05	(25,455)			(863)					19,631				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2022	10/13/2023	7,962	2,845,541	357.41	60,826			2,062		26,361			(46,908)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2022	10/13/2023			392.18	(1,513)			(51)					1,167				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2022	10/16/2023	16,351	5,840,741	357.21	126,884			5,331		58,381			(97,029)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2022	10/16/2023			378.5	(16,515)			(694)					12,629				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2022	10/16/2023	10,328	3,691,911	357.46	79,011			3,320		34,871			(60,420)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2022	10/16/2023			393.05	(1,859)			(78)					1,422				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2022	10/17/2023	8,614	3,081,464	357.72	64,951			2,903		27,695			(49,530)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2022	10/17/2023			377.65	(9,562)			(427)					7,291				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2022	10/17/2023	10,184	3,643,553	357.78	76,480			3,418		32,290			(58,321)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2022	10/17/2023			381.89	(7,129)			(319)					5,436				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2022	10/18/2023	10,087	3,608,191	357.69	76,261			3,611		33,005			(57,993)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2022	10/18/2023			380.01	(8,675)			(411)					6,597				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2022	10/18/2023	11,080	3,967,065	358.04	82,102			3,888		33,452			(62,434)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2022	10/18/2023			393.53	(1,884)			(89)					1,432				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
MOZAIC2 Spread	Index		NA	ROMUIISFPUBMPRO8K5P83	10/20/2022	10/04/2023	1,378	5,038,712	3,658.07	641,714			5,580		872,889			(507,791)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
MOZAIC2 Spread	Index		NA	ROMUIISFPUBMPRO8K5P83	10/20/2022	10/04/2023			4,065.93	(350,442)			(3,047)		(309,238)			277,306				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
MOZAIC2 Spread	Index		NA	ROMUIISFPUBMPRO8K5P83	10/20/2022	10/06/2023	1,439	5,228,931	3,631.15	694,372			10,005		948,663			(546,292)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
MOZAIC2 Spread	Index		NA	ROMUIISFPUBMPRO8K5P83	10/20/2022	10/06/2023			4,025.54	(394,041)			(5,678)		(382,508)			310,009				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
MOZAIC2 Spread	Index		NA	ROMUIISFPUBMPRO8K5P83	10/20/2022	10/10/2023	1,956	7,066,732	3,612.11	970,003			24,872		1,329,756			(754,447)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
MOZAIC2 Spread	Index		NA	ROMUIISFPUBMPRO8K5P83	10/20/2022	10/10/2023			3,851.06	(704,871)			(18,074)		(863,513)			548,233				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPR08K5P83	10/20/2022	10/13/2023	2,825	10,065,591	3,562.94	1,494,383		50,657		2,061,302			(1,152,448)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPR08K5P83	10/20/2022	10/13/2023		3,859.67	(1,012,961)			(34,338)		(1,226,702)			781,182				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPR08K5P83	10/20/2022	10/16/2023	900	3,199,926	3,554.92	481,566		20,234		665,204			(368,256)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPR08K5P83	10/20/2022	10/16/2023		3,936.09	(289,035)			(12,144)		(324,978)			221,027				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPR08K5P83	10/20/2022	10/19/2023	2,814	10,323,950	3,669.12	1,319,138		65,957		1,762,735			(1,000,346)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPR08K5P83	10/20/2022	10/19/2023		4,007.3	(818,095)			(40,905)		(830,211)			620,389				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/24/2022	07/26/2024	22,641	6,953,960	307.14	132,450		62,073		50,174			(56,675)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/24/2022	08/08/2024	32,636	10,099,586	309.46	169,055		81,022		57,580			(70,894)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/24/2022	08/12/2024	15,397	4,788,812	311.02	72,982		35,210		22,847			(30,419)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/24/2022	08/19/2024	12,035	3,736,806	310.49	59,333		28,950		19,540			(24,468)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/24/2022	07/21/2025	21,713	6,671,216	307.24	179,787		118,717		91,967			(49,180)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/24/2022	07/22/2025	18,601	5,752,297	309.24	141,557		93,521		68,265			(38,684)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/24/2022	07/25/2025	21,559	6,501,686	301.57	225,081		148,931		134,254			(61,324)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/24/2022	07/25/2025	20,635	6,443,200	312.24	138,051		91,345		60,650			(37,613)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/24/2022	07/28/2025	26,111	8,124,285	311.14	183,824		121,818		83,833			(49,934)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/24/2022	08/23/2024	587	219,924	374.62	2,712		1,332		1,132			(1,112)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/24/2022	10/03/2024	9,097	3,284,371	361.05	84,054		43,751		59,320			(32,456)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/24/2022	10/11/2024	10,251	3,694,905	360.43	97,798		51,430		70,429			(37,341)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/24/2022	10/21/2024	5,154	1,851,202	359.2	52,155		27,768		38,840			(19,639)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/24/2022	09/22/2025	15,997	5,825,653	364.18	173,723		118,217		121,648			(44,700)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/24/2022	09/23/2025	18,922	6,833,001	361.12	227,250		154,709		167,667			(58,417)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/24/2022	09/26/2025	39,070	14,107,327	361.08	470,401		320,667		347,429			(120,582)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/24/2022	09/29/2025	15,256	5,511,299	361.25	182,922		124,859		134,827			(46,758)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/24/2022	09/30/2025	9,727	3,494,882	359.3	124,310		84,889		94,399			(31,746)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/24/2022	08/01/2025	22,204	6,692,618	301.42	234,026		155,399		140,340			(63,319)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/24/2022	08/01/2025	36,127	11,228,645	310.81	258,670		171,763		119,515			(69,987)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/24/2022	08/01/2025	17,517	5,529,429	315.66	101,073		67,115		39,730			(27,347)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/24/2022	08/05/2025	21,529	6,626,577	307.8	175,675		116,886		89,113			(47,344)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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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AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	08/08/2025	44,351	13,665,073	308.11	357,915			238,492		180,158			(96,172)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	08/11/2025	18,466	5,755,937	311.71	127,967			85,395		57,886			(34,284)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	08/12/2025	18,760	5,860,392	312.38	126,258			84,296		55,984			(33,793)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	08/15/2025	35,963	11,092,757	308.45	286,984			191,884		143,736			(76,585)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	08/19/2025	28,819	9,013,622	312.77	191,644			128,385		84,318			(50,943)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	10/03/2025	40,843	14,864,303	363.94	449,270			307,197		316,800			(114,413)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	10/06/2025	11,333	4,126,360	364.1	124,210			85,041		87,404			(31,544)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	10/10/2025	40,986	14,802,363	361.16	495,106			339,554		366,158			(125,268)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	10/14/2025	15,953	5,750,676	360.48	197,337			135,566		147,596			(49,744)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	10/17/2025	35,132	12,685,933	361.09	426,858			293,612		316,243			(107,304)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	10/21/2025	24,696	8,874,572	359.35	317,593			218,819		241,856			(79,544)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2022	10/07/2025	123,660	12,349,907	99.87	305,192			208,846		353,461			(77,361)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2022	10/10/2025	301,776	30,120,280	99.81	752,328			515,484		871,728			(190,172)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2022	10/14/2025	88,845	8,862,307	99.75	223,623			153,483		259,511			(56,318)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2022	10/17/2025	262,378	26,208,942	99.89	648,074			445,364		749,226			(162,764)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2022	10/20/2025	84,438	8,428,633	99.82	210,758			145,017		244,159			(52,786)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2022	10/07/2024	16,381	1,627,946	99.38	38,119			19,916		45,610			(14,616)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2022	10/11/2024	31,142	3,099,553	99.53	70,817			37,189		84,110			(27,001)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2022	10/18/2024	15,820	1,577,286	99.7	35,058			18,571		41,332			(13,238)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2022	09/22/2025	188	18,916	100.42	428			291		488			(110)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2022	10/03/2025	90,009	9,004,532	100.04	216,652			148,002		249,719			(55,122)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/21/2022	10/07/2024	2,303	851,121	369.58	22,743			11,883		14,011			(8,720)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/21/2022	10/11/2024	21,457	7,943,659	370.21	206,875			108,638		126,255			(78,878)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/21/2022	10/18/2024	2,374	876,510	369.2	23,990			12,708		15,042			(9,058)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/21/2022	09/22/2025	39	14,478	375.18	374			254		264			(96)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/21/2022	09/26/2025	689	256,498	372.53	7,350			5,005		5,335			(1,882)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/21/2022	10/02/2025	16,078	6,002,722	373.36	167,141			114,130		120,604			(42,565)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/21/2022	10/07/2025	24,121	8,964,462	371.64	266,881			182,629		196,244			(67,650)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	10/21/2022	10/10/2025	47,122	17,454,928	370.42	544,353			372,983		405,234			(137,600)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	10/21/2022	10/17/2025	55,038	20,443,263	371.44	615,786			423,176		455,097			(154,655)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	10/21/2022	10/20/2025	17,316	6,414,293	370.42	200,853			138,202		150,030			(50,305)				03
OCT 23 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2022	10/13/2023	1,583	293,199	185.2	7,251			249		170			(5,656)				03
OCT 23 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2022	10/13/2023			194.72	(1,488)			(51)					1,161				03
OCT 23 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2022	10/24/2023	959	177,017	184.66	4,688			299		357			(3,545)				03
OCT 23 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2022	10/24/2023			201.6	(240)			(15)					181				03
OCT 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2022	10/03/2024	6,138	1,154,269	188.06	28,663			14,941		11,150			(11,084)				03
OCT 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2022	10/11/2024	10,209	1,911,471	187.24	51,248			26,987		21,369			(19,595)				03
OCT 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2022	10/17/2024	9,492	1,776,417	187.15	48,124			25,533		20,380			(18,247)				03
OCT 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2022	10/21/2024	8,338	1,556,067	186.62	44,109			23,517		19,479			(16,632)				03
OCT 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/26/2022	10/25/2024	7,491	1,401,283	187.05	38,431			20,588		16,579			(14,412)				03
OCT 23 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMJWISFPUBM8P08K5P83	10/27/2022	10/13/2023	25,382	5,699,050	224.53	144,424			4,952		44,441			(112,651)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/24/2023	7,769	2,776,183	357.33	75,983			4,882		28,965			(57,942)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/24/2023			381.95	(8,624)			(554)					6,576				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/24/2023	11,413	4,078,396	357.36	111,387			7,156		42,297			(84,940)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/24/2023			393.1	(3,538)			(227)					2,698				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/25/2023	2,509	899,240	358.46	23,079			1,543		7,475			(17,551)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/25/2023			376.28	(4,917)			(329)		(2)			3,739				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/25/2023	11,455	4,108,662	358.67	104,243			6,969		32,596			(79,271)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/25/2023			381.84	(12,944)			(865)					9,844				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/10/2023	130	46,458	358.53	1,169			31		303			(928)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/10/2023			394.38	(31)			(1)					25				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/25/2023	5,346	1,917,264	358.65	48,700			3,256		15,279			(37,034)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/25/2023			393.3	(1,657)			(111)					1,260				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/26/2023	3,431	1,233,854	359.61	29,645			2,059		7,971			(22,481)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/26/2023			373.62	(8,612)			(598)		(20)			6,531				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/27/2022	10/20/2023	10,394	3,704,193	356.39	106,431			5,712		45,134			(82,078)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	10/27/2022	10/20/2023			371.6	(30,661)			(1,646)		(74)			23,646				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	10/27/2022	10/26/2023	2,567	923,341	359.74	21,997			1,528		5,780			(16,681)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	10/27/2022	10/26/2023			381.84	(2,900)			(201)					2,199				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	10/27/2022	10/20/2023	39,675	14,144,559	356.51	403,892			21,678		168,421			(311,476)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	10/27/2022	10/20/2023			379.94	(53,165)			(2,853)					41,000				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	10/27/2022	10/26/2023	10,785	3,879,756	359.75	92,424			6,418		24,229			(70,088)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	10/27/2022	10/26/2023			395.59	(2,480)			(172)					1,881				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	10/27/2022	10/20/2023	12,535	4,469,375	356.54	127,360			6,836		52,909			(98,218)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	10/27/2022	10/20/2023			391.82	(4,387)			(235)					3,384				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	10/27/2022	10/23/2023	4,333	1,544,490	356.43	44,416			2,737		19,021			(33,965)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	10/27/2022	10/23/2023			373.37	(11,006)			(678)		(17)			8,417				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	10/27/2022	10/23/2023	13,736	4,897,187	356.52	140,108			8,634		59,312			(107,141)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	10/27/2022	10/23/2023			378.32	(21,978)			(1,354)		(1)			16,807				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	10/27/2022	10/23/2023	8,111	2,891,877	356.55	82,648			5,093		34,830			(63,202)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	10/27/2022	10/23/2023			391.89	(2,920)			(180)					2,233				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	10/27/2022	10/24/2023	9,172	3,276,904	357.28	89,975			5,781		34,531			(68,613)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	10/27/2022	10/24/2023			378.11	(15,042)			(966)		(1)			11,470				03
OCT 24 ABGAVL Call	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse																		
MOZA1C2 Spread	Index		Index	International E58DKGMJYYYJLN8C3868	10/26/2022	10/11/2024	5,849	1,973,465	337.42	60,300			31,755		31,987			(23,056)				03
OCT 24 ABGAVL Call	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse																		
MOZA1C2 Spread	Index		Index	International E58DKGMJYYYJLN8C3868	10/26/2022	10/18/2024	6,180	2,089,561	338.12	62,232			33,058		32,329			(23,564)				03
OCT 24 ABGAVL Call	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse																		
MOZA1C2 Spread	Index		Index	International E58DKGMJYYYJLN8C3868	10/26/2022	10/25/2024	4,990	1,691,152	338.93	48,749			26,116		24,757			(18,281)				03
OCT 23 ABGAVL Index	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse																		
MOZA1C2 Spread	Index		Index	International E58DKGMJYYYJLN8C3868	10/26/2022	10/11/2023	1,461	488,968	334.63	12,683			364		3,006			(9,950)				03
OCT 23 ABGAVL Index	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse																		
MOZA1C2 Spread	Index		Index	International E58DKGMJYYYJLN8C3868	10/26/2022	10/11/2023			367.47													03
OCT 23 ABGAVL Index	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse																		
MOZA1C2 Spread	Index		Index	International E58DKGMJYYYJLN8C3868	10/26/2022	10/24/2023	1,002	332,054	331.51	10,387			662		4,851			(7,855)				03
OCT 23 ABGAVL Index	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse																		
MOZA1C2 Spread	Index		Index	International E58DKGMJYYYJLN8C3868	10/26/2022	10/24/2023			364.61													03
OCT 24 ABGAVL Call	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse																		
MOZA1C2 Spread	Index		Index	International E58DKGMJYYYJLN8C3868	10/26/2022	10/04/2024	5,089	1,720,923	338.14	50,741			26,483		26,097			(19,593)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFM8T61CT2L1QCEMIK50	10/28/2022	10/27/2025	28,881	8,525,553	295.2	245,113			170,074		27,819			(61,334)				03
OCT 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFM8T61CT2L1QCEMIK50	10/28/2022	10/18/2024	20,778	6,074,627	292.36	174,943			93,449		8,779			(66,610)				03
OCT 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFM8T61CT2L1QCEMIK50	10/28/2022	10/25/2024	18,753	5,512,738	293.96	144,244			77,701		6,235			(54,390)				03
SEP 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFM8T61CT2L1QCEMIK50	10/28/2022	09/22/2025	37	11,001	296.53	290			199		28			(75)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/28/2022	10/10/2025	37,637	11,027,241	292.99	353,682		243,691		44,537			(89,902)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/28/2022	10/14/2025	30,603	8,937,971	292.06	300,983		207,728		40,294			(76,223)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/28/2022	10/17/2025	89,013	26,148,474	293.76	807,941		558,309		98,280			(204,040)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/28/2022	10/20/2025	35,142	10,275,609	292.4	340,800		235,793		45,138			(85,829)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/28/2022	10/21/2025	15,878	4,642,448	292.38	154,173		106,714		20,475			(38,792)				03
OCT 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/28/2022	10/24/2025	76,643	22,589,100	294.73	665,046		460,887		77,232			(166,873)				03
OCT 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/02/2022	10/05/2023	3,963	1,186,240	299.34	27,463		328		2,204			(22,380)				03
OCT 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/02/2022	10/05/2023			315.84	(4,240)		(51)					3,455				03
OCT 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/02/2022	10/13/2023	4,957	1,487,458	300.1	32,862		1,150		3,262			(26,155)				03
OCT 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/02/2022	10/13/2023			314.09	(6,790)		(238)					5,405				03
OCT 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/02/2022	10/24/2023	4,052	1,214,317	299.65	28,124		1,827		4,873			(21,689)				03
OCT 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/02/2022	10/24/2023			314.5	(5,511)		(358)					4,250				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/02/2022	11/01/2023	4,219	1,266,441	300.18	28,520		2,442		5,124			(21,508)				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/02/2022	11/01/2023			314.72	(5,780)		(495)		(1)			4,359				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/02/2022	10/31/2023	5,178	1,863,007	359.79	42,201		3,507		12,403			(31,914)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/02/2022	10/31/2023			395.68	(1,036)		(86)					783				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/02/2022	11/01/2023	2,400	862,879	359.53	19,896		1,704		6,166			(15,005)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/02/2022	11/01/2023			377.52	(3,864)		(331)		(4)			2,914				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/02/2022	10/27/2023	3,589	1,289,933	359.39	29,791		2,170		8,907			(22,781)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/02/2022	10/27/2023			372.91	(8,794)		(640)		(39)			6,725				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/02/2022	11/01/2023	17,062	6,141,634	359.96	138,032		11,820		39,890			(104,096)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/02/2022	11/01/2023			384	(14,161)		(1,213)					10,680				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/02/2022	11/01/2023	4,283	1,541,995	360	34,566		2,960		9,925			(26,068)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/02/2022	11/01/2023			388.58	(2,099)		(180)					1,583				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/02/2022	10/27/2023	25,071	9,023,705	359.92	201,825		14,699		54,929			(154,337)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/02/2022	10/27/2023			379.1	(33,846)		(2,465)		(4)			25,883				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/02/2022	11/01/2023	3,937	1,417,269	360.01	31,730		2,717		9,102			(23,929)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/02/2022	11/01/2023			396.01	(787)		(67)					594				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/02/2022	10/27/2023	19,439	6,990,358	359.6	159,402		11,609		45,950			(121,896)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGQFU57RNE97	11/02/2022	10/27/2023			384.06	(15,551)			(1,133)					11,892				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGQFU57RNE97	11/02/2022	10/27/2023	11,862	4,266,240	359.65	97,033			7,067		27,713			(74,202)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGQFU57RNE97	11/02/2022	10/27/2023			395.6	(2,372)			(173)					1,814				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGQFU57RNE97	11/02/2022	10/30/2023	8,428	3,029,837	359.5	69,783			5,621		21,247			(52,919)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGQFU57RNE97	11/02/2022	10/30/2023			375.13	(16,940)			(1,365)		(39)			12,846				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGQFU57RNE97	11/02/2022	10/30/2023	13,080	4,703,334	359.57	107,914			8,693		32,468			(81,835)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGQFU57RNE97	11/02/2022	10/30/2023			382.56	(12,426)			(1,001)					9,423				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGQFU57RNE97	11/02/2022	10/30/2023	15,211	5,469,580	359.59	125,335			10,096		37,588			(95,046)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGQFU57RNE97	11/02/2022	10/30/2023			395.17	(3,194)			(257)					2,422				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGQFU57RNE97	11/02/2022	10/31/2023	5,591	2,010,861	359.69	45,842			3,810		13,692			(34,668)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGQFU57RNE97	11/02/2022	10/31/2023			380.15	(6,876)			(571)		(1)			5,200				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGQFU57RNE97	11/02/2022	10/31/2023	11,592	4,170,605	359.77	94,594			7,861		27,892			(71,535)				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGQFU57RNE97	11/02/2022	10/31/2023			384.5	(9,042)			(751)					6,838				03
OCT 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	W22LROWP21HZNB6K528	11/01/2022	10/25/2024	42,474	4,253,777	100.15	99,092			53,600		100,928			(37,520)				03
OCT 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	W22LROWP21HZNB6K528	11/01/2022	10/31/2024	34,278	3,425,393	99.93	83,158			45,297		85,765			(31,227)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	W22LROWP21HZNB6K528	11/01/2022	10/21/2025	56,757	5,676,288	100.01	153,074			106,246		159,058			(38,622)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	W22LROWP21HZNB6K528	11/01/2022	10/24/2025	217,837	21,833,804	100.23	570,515			396,469		588,699			(143,549)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	W22LROWP21HZNB6K528	11/01/2022	10/27/2025	72,744	7,304,224	100.41	185,934			129,367		190,884			(46,654)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	W22LROWP21HZNB6K528	11/01/2022	10/28/2025	50,902	5,129,853	100.78	123,589			86,024		125,373			(30,982)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	W22LROWP21HZNB6K528	11/01/2022	10/31/2025	109,366	10,997,865	100.56	274,072			190,997		280,010			(68,518)				03
OCT 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/01/2022	10/31/2024	6,384	2,362,260	370.03	66,424			36,181		39,213			(24,943)				03
OCT 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/01/2022	10/24/2025	42,075	15,627,404	371.42	495,068			344,038		350,046			(124,566)				03
OCT 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/01/2022	10/27/2025	15,645	5,842,246	373.42	172,187			119,803		119,511			(43,205)				03
OCT 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/01/2022	10/28/2025	9,448	3,526,677	373.27	104,564			72,782		72,712			(26,213)				03
OCT 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/01/2022	10/31/2025	19,693	7,341,922	372.82	221,607			154,435		154,933			(55,402)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Options	Index		Index	KB1H1DSPRFMYMCJFXT09	11/03/2022	10/02/2024	243	926,409	3,818.51	137,752			72,741		176,178			(54,110)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Options	Index		Index	KB1H1DSPRFMYMCJFXT09	11/03/2022	09/04/2025	342	1,462,824	4,282.02	165,231			112,716		195,072			(43,709)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Options	Index		Index	KB1H1DSPRFMYMCJFXT09	11/03/2022	09/09/2025	337	1,465,195	4,350.73	153,840			105,181		178,901			(40,500)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/11/2025	344	1,547,469	4,497.28	137,622			94,177		153,319			(36,161)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/12/2025	232	1,022,246	4,401.3	101,484			69,477		116,592			(26,639)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/17/2025	394	1,691,978	4,294.47	190,262			130,543		224,409			(49,705)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/19/2025	264	1,120,816	4,238.45	134,124			92,106		160,131			(34,972)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/23/2025	279	1,171,218	4,203.64	146,067			100,482		175,508			(37,941)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/26/2025	262	1,035,931	3,957.71	167,428			115,325		208,128			(43,366)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	10/02/2025	551	2,113,100	3,834.61	388,371			288,196		486,928			(100,024)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/04/2024	229	976,004	4,258.12	79,446			40,378		89,196			(32,517)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/06/2024	277	1,209,840	4,362.93	84,732			43,189		90,000			(34,577)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/11/2024	310	1,366,667	4,409.03	90,096			46,251		93,287			(36,493)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/13/2024	324	1,384,457	4,271.96	111,597			57,449		125,284			(45,068)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/17/2024	302	1,227,255	4,060.8	132,744			68,715		161,579			(53,293)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/19/2024	250	1,045,888	4,180.04	96,666			50,176		113,135			(38,695)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/23/2024	398	1,566,419	3,934.44	200,502			104,635		251,581			(79,792)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/25/2024	255	1,012,849	3,978.04	122,956			64,338		152,904			(48,789)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/27/2024	360	1,398,456	3,879.32	192,275			100,874		243,710			(76,074)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	11/07/2022	11/04/2025	21,010	7,597,259	361.6	266,829			187,098		186,606			(66,768)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	11/07/2022	08/26/2024	8,401	2,598,896	309.35	43,518			21,892		15,955			(18,110)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUBMIPRO8K5P83	11/03/2022	09/12/2024	18,093	4,241,417	234.42	49,214			25,299		25,172			(19,904)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	11/07/2022	09/06/2024	11,763	3,635,364	309.04	62,817			32,115		23,934			(25,711)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUBMIPRO8K5P83	11/03/2022	09/17/2024	10,411	2,411,204	231.6	36,335			18,809		21,909			(14,587)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	11/07/2022	09/11/2024	8,607	2,648,002	307.65	50,094			25,792		20,664			(20,351)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUBMIPRO8K5P83	11/03/2022	09/20/2024	12,842	2,946,368	229.43	53,680			27,901		36,028			(21,456)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	11/07/2022	09/17/2024	7,160	2,215,803	309.49	37,659			19,552		14,329			(15,164)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUBMIPRO8K5P83	11/03/2022	09/30/2024	12,285	2,773,632	225.77	68,551			36,106		53,531			(27,005)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	11/07/2022	09/19/2024	3,342	1,036,778	310.2	16,912			8,804		6,220			(6,790)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUBMIPRO8K5P83	11/03/2022	10/07/2024	17,524	3,968,137	226.44	93,403			49,637		71,625			(36,427)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	11/07/2022	08/22/2025	18,380	5,707,217	310.51	132,705			90,166		63,871			(35,623)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUBMIPRO8K5P83	11/03/2022	10/11/2024	14,917	3,373,821	226.18	81,146			43,339		63,016			(31,467)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	08/22/2025	8,362	2,662,888	318.45	42,228			28,692		15,667			(11,336)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPUBMPRO8K5P83	11/03/2022	10/17/2024	13,817	3,123,274	226.05	76,130			40,960		59,621			(29,273)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	08/26/2025	14,689	4,566,773	310.9	104,438			71,091		49,871			(27,925)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	08/29/2025	12,209	3,730,298	305.54	108,903			74,233		60,464			(29,034)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPUBMPRO8K5P83	11/03/2022	10/18/2024	12,863	2,924,828	227.38	64,187			34,576		48,087			(24,646)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPUBMPRO8K5P83	11/03/2022	10/24/2024	17,668	4,010,765	227.01	90,812			49,269		69,356			(34,577)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPUBMPRO8K5P83	11/03/2022	10/25/2024	23,824	5,435,514	228.15	112,451			61,080		82,513			(42,756)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPUBMPRO8K5P83	11/03/2022	11/01/2024	22,409	5,113,643	228.2	105,769			57,917		77,972			(39,827)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	10/25/2024	6,435	2,327,594	361.7	63,000			34,316		41,294			(24,021)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	10/31/2024	2,684	971,425	361.94	26,115			14,323		17,075			(9,874)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	11/01/2024	8,351	3,012,543	360.74	85,514			46,956		57,624			(32,290)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	11/04/2024	2,475	896,079	362.08	24,006			13,226		15,680			(9,027)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	10/24/2025	33,567	12,104,311	360.6	438,051			305,825		310,526			(110,730)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	10/27/2025	8,824	3,211,183	363.92	103,769			72,533		69,678			(26,158)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	10/28/2025	11,305	4,104,897	363.12	136,446			95,411		92,908			(34,363)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	10/31/2025	47,910	17,354,331	362.23	595,518			416,917		411,816			(149,564)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	11/03/2025	12,945	4,678,241	361.39	165,439			115,959		116,058			(41,436)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	08/29/2025	18,830	5,885,841	312.58	124,654			84,969		56,653			(33,233)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	08/29/2025	10,383	3,308,830	318.67	52,228			35,601		19,349			(13,924)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	09/05/2025	23,858	7,406,673	310.45	174,162			119,093		84,715			(46,117)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	09/08/2025	12,608	3,977,679	315.49	73,883			50,589		30,830			(19,507)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	09/12/2025	13,720	4,285,027	312.32	92,747			63,618		42,889			(24,393)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	09/15/2025	12,333	3,889,581	315.37	73,137			50,233		30,768			(19,180)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	09/16/2025	8,292	2,592,954	312.69	55,310			38,006		25,363			(14,491)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	09/19/2025	16,881	5,290,199	313.38	109,558			75,380		49,243			(28,621)				03
OCT 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPUBMPRO8K5P83	11/03/2022	10/03/2023	5,458	1,231,269	225.61	24,995			152		3,555			(20,741)				03
OCT 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPUBMPRO8K5P83	11/03/2022	10/03/2023			247.86	(1,310)			(8)					1,087				03
NOV 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPUBMPRO8K5P83	11/03/2022	11/01/2023	6,075	1,369,150	225.37	28,432			2,462		10,002			(21,681)				03
NOV 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPUBMPRO8K5P83	11/03/2022	11/01/2023			249.16	(547)			(47)					.417				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/24/2025	617	2,454,432	3,975.69	445,567			311,360		490,159			(112,734)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/10/2024	186	730,402	3,923.73	110,590			59,245		120,945			(43,130)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/27/2025	455	1,869,698	4,112.39	297,055			207,828		320,027			(74,950)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/31/2025	560	2,222,128	3,969.22	407,575			285,603		448,503			(102,457)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/18/2024	251	967,752	3,863.28	158,111			85,532		175,368			(60,966)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	11/04/2025	373	1,531,874	4,103.27	246,820			173,227		266,259			(61,818)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/28/2024	315	1,277,087	4,048.59	169,612			92,838		179,278			(64,490)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	11/07/2025	108	435,605	4,041.24	74,696			52,486		81,408			(18,657)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	11/07/2024	162	645,016	3,986.75	92,914			51,435		100,085			(34,843)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/03/2025	600	2,293,740	3,823.41	477,104			330,546		535,081			(123,109)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/06/2025	510	2,063,651	4,042.57	347,045			240,740		378,638			(89,296)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/07/2025	381	1,419,431	3,729.75	323,241			224,321		365,640			(83,093)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/10/2025	622	2,340,810	3,760.76	518,503			360,274		584,546			(132,912)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/08/2022	10/17/2025	976	3,762,732	3,855.89	763,868			532,285		853,157			(194,530)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/06/2023	9,449	3,397,721	359.57	80,698			8,138		25,517			(61,710)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/06/2023							(791)					5,998				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/06/2023	6,481	2,330,546	359.6	55,282			5,575		17,395			(42,275)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/06/2023			395.56	(1,426)			(144)					1,090				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/01/2023	324	116,442	359.49	2,763			243		839			(2,143)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/01/2023			395.82	(68)			(6)					53				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/07/2023	3,589	1,289,915	359.4	31,010			3,205		10,134			(23,647)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/07/2023			381.03	(4,343)			(449)		(2)			3,312				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/07/2023	15,753	5,662,889	359.47	135,480			14,002		43,868			(103,313)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/07/2023			384.21	(13,548)			(1,400)		(1)			10,331				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/07/2023	9,539	3,429,078	359.49	81,938			8,468		26,457			(62,483)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/07/2023			395.35	(2,194)			(227)					1,673				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/02/2023	2,922	1,050,137	359.38	25,101			2,275		7,841			(19,412)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/02/2023			379.38	(4,091)			(371)		(2)			3,164				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/08/2023	2,344	843,269	359.77	19,853			2,101		6,215			(15,097)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/09/2022	11/08/2023			377.78	(3,914)			(414)		(9)			2,977				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/09/2022	11/02/2023	2,675	962,263	359.73	22,523			2,042		6,663			(17,419)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/09/2022	11/02/2023			388.06	(1,444)			(131)					1,117				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/09/2022	11/08/2023	12,724	4,583,841	360.24	104,849			11,098		30,657			(79,732)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/09/2022	11/08/2023			384.43	(10,816)			(1,145)		(1)			8,225				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/09/2022	11/02/2023	4,274	1,537,895	359.83	35,816			3,247		10,418			(27,699)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/09/2022	11/02/2023			395.81	(898)			(81)					694				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/09/2022	11/08/2023	2,826	1,017,957	360.27	23,254			2,461		6,765			(17,684)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/09/2022	11/08/2023			389.36	(1,356)			(144)					1,031				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/09/2022	11/03/2023	6,913	2,482,123	359.04	60,629			5,652		20,112			(46,756)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/09/2022	11/03/2023			373.58	(16,868)			(1,572)		(130)			13,009				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/09/2022	11/08/2023	5,118	1,843,801	360.28	42,067			4,453		12,228			(31,990)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/09/2022	11/08/2023			396.31	(1,075)			(114)					817				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/09/2022	11/03/2023	26,178	9,410,027	359.46	224,347			20,914		69,884			(173,014)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/09/2022	11/03/2023			382.74	(25,916)			(2,416)		(2)			19,986				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/09/2022	11/03/2023	6,817	2,450,937	359.54	58,148			5,421		17,897			(44,843)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/09/2022	11/03/2023			387.3	(4,090)			(381)					3,154				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/09/2022	11/03/2023	5,763	2,072,022	359.52	49,219			4,588		15,194			(37,957)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/09/2022	11/03/2023			395.39	(1,268)			(118)					978				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/09/2022	11/06/2023	4,445	1,597,671	359.44	38,271			3,859		12,321			(29,266)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/09/2022	11/06/2023			376.99	(7,956)			(802)		(20)			6,084				03
NOV 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB86K528	11/08/2022	11/01/2024	55,711	5,590,079	100.34	125,852			69,587		127,413			(47,852)				03
NOV 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB86K528	11/08/2022	11/07/2024	4,270	429,203	100.51	9,399			5,232		9,435			(3,544)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB86K528	11/08/2022	10/10/2025	9,371	937,488	100.04	25,087			17,497		26,049			(6,455)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB86K528	11/08/2022	10/31/2025	298,486	30,009,824	100.54	750,096			527,563		766,836			(189,257)				03
NOV 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB86K528	11/08/2022	11/04/2025	133,170	13,395,537	100.59	332,658			234,331		339,696			(83,624)				03
NOV 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB86K528	11/08/2022	11/07/2025	125,383	12,613,485	100.6	312,955			220,706		319,521			(78,454)				03
JUN 24 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Index		Index	ROMUWISFPUB8MPRO8K5P83	11/09/2022	06/24/2024	9,309	2,170,047	233.11	36,399			16,556		11,990			(16,928)				03
JUL 24 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Index		Index	ROMUWISFPUB8MPRO8K5P83	11/09/2022	07/05/2024	17,713	4,132,354	233.29	68,728			31,950		23,116			(31,376)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJUSFPUBMPRO8K5P83	11/09/2022	07/12/2024	12,980	3,023,518	232.93	52,181		24,581		18,443			(23,546)				03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJUSFPUBMPRO8K5P83	11/09/2022	07/25/2024	10,715	2,509,440	234.19	39,111		18,859		13,028			(17,277)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJUSFPUBMPRO8K5P83	11/09/2022	08/01/2024	17,072	4,036,257	236.43	51,556		25,160		14,666			(22,520)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJUSFPUBMPRO8K5P83	11/09/2022	08/08/2024	10,180	2,401,265	235.88	32,474		16,032		9,901			(14,028)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJUSFPUBMPRO8K5P83	11/09/2022	08/15/2024	9,316	2,207,068	236.91	27,296		13,627		7,849			(11,662)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJUSFPUBMPRO8K5P83	11/09/2022	08/22/2024	12,224	2,899,794	237.22	35,083		17,704		10,078			(14,826)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJUSFPUBMPRO8K5P83	11/09/2022	08/30/2024	16,425	3,849,114	234.35	60,935		31,120		22,138			(25,436)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	11/11/2022	11/01/2024	3,093	1,145,238	370.3	36,352		20,156		18,714			(13,860)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	11/11/2022	11/08/2024	5,172	1,918,395	370.91	59,572		33,288		30,478			(22,494)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	11/11/2022	10/28/2025	2,476	925,861	373.91	30,234		21,279		18,522			(7,664)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	11/11/2022	10/31/2025	38,883	14,446,423	371.54	513,911		362,117		323,487			(129,905)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	11/11/2022	11/04/2025	14,236	5,285,509	371.28	190,028		134,107		120,153			(47,858)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	11/11/2022	11/07/2025	45,281	16,800,710	371.03	610,002		430,986		387,059			(153,202)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	11/11/2022	11/10/2025	12,847	4,818,729	375.09	151,603		107,235		92,145			(37,970)				03
NOV 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2022	11/07/2025	129,623	38,342,386	295.8	1,095,015		773,663		119,605			(275,013)				03
NOV 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2022	11/10/2025	72,098	21,453,528	297.56	558,298		394,907		55,049			(139,831)				03
OCT 24 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2022	10/28/2024	7,491	2,214,539	295.61	53,350		29,448		1,889			(20,456)				03
NOV 24 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2022	11/01/2024	19,279	5,688,016	295.03	142,570		79,051		5,524			(54,360)				03
NOV 24 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2022	11/07/2024	10,447	3,091,798	295.94	73,359		40,947		2,637			(27,738)				03
NOV 24 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2022	11/08/2024	15,461	4,590,184	296.89	102,428		57,235		3,307			(38,676)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2022	10/27/2025	1,836	542,335	295.38	15,765		11,091		1,734			(4,000)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2022	10/28/2025	18,180	5,391,365	296.55	147,356		103,710		15,103			(37,352)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2022	10/31/2025	125,351	37,078,713	295.8	1,055,965		744,064		113,947			(266,925)				03
NOV 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2022	11/03/2025	39,783	11,729,708	294.84	351,711		248,114		40,440			(88,658)				03
NOV 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2022	11/04/2025	92,198	27,194,625	294.96	810,597		572,054		92,695			(204,145)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2022	09/11/2025	18,326	6,842,783	373.4	187,654		129,662		83,228			(49,786)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2022	09/12/2025	11,880	4,362,225	367.19	149,451		103,310		76,558			(39,612)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2022	09/12/2025	32,289	12,149,329	376.27	299,641		207,130		123,660			(79,419)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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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SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/15/2025	22,169	8,515,293	384.1	155,630		107,720		51,676			(41,130)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/23/2024	19,348	7,304,780	377.54	111,640		56,599		27,754			(47,252)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/27/2024	11,605	4,378,937	377.33	68,006		34,684		17,302			(28,606)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/30/2024	15,128	5,663,391	374.37	102,718		52,619		30,636			(43,009)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/06/2024	15,883	5,884,799	370.51	130,082		67,311		46,949			(53,888)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/13/2024	20,121	7,492,189	372.36	152,315		79,588		51,402			(62,435)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/21/2025	11,694	4,472,200	382.44	85,599		58,595		29,164			(23,183)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/22/2025	19,747	7,407,935	375.14	188,190		128,879		78,852			(50,918)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/22/2025	13,355	5,102,766	382.09	99,093		67,863		34,158			(26,811)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/26/2025	27,285	10,286,552	377.01	244,197		167,539		97,593			(65,810)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/26/2025	12,936	5,002,882	386.75	80,719		55,380		24,194			(21,753)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/27/2025	13,842	5,235,977	378.26	118,628		81,425		45,827			(31,938)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/28/2025	12,635	4,765,121	377.15	112,574		77,304		44,908			(30,278)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/29/2025	25,247	9,477,362	375.38	239,598		164,605		100,239			(64,380)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/29/2025	18,225	7,015,687	384.95	122,107		83,888		38,862			(32,810)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/03/2025	24,956	9,314,227	373.23	256,046		176,298		113,448			(68,463)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/04/2025	16,835	6,293,862	373.86	169,021		116,430		73,800			(45,150)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/05/2025	31,864	11,851,019	371.92	341,905		235,624		156,687			(91,242)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/05/2025	17,189	6,646,111	386.65	108,634		74,865		33,020			(28,990)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/09/2025	27,061	10,098,146	373.16	279,001		192,611		124,384			(74,165)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/09/2025	10,328	3,971,633	384.54	70,955		48,985		23,121			(18,862)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/10/2025	18,051	6,734,480	373.09	186,823		129,032		83,404			(49,614)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	11/14/2022	11/08/2024	20,367	2,051,170	100.71	51,651		28,902		43,027			(19,530)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	11/14/2022	11/07/2025	172,495	17,337,505	100.51	507,136		358,638		446,381			(127,485)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	11/14/2022	11/10/2025	240,712	24,381,758	101.29	637,406		451,277		544,663			(159,791)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFBMT61CT2L10CEMIK50	11/16/2022	11/15/2023	59,727	19,382,019	324.51	470,656		58,507		758			(354,942)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFBMT61CT2L10CEMIK50	11/16/2022	11/15/2024	4,736	1,536,776	324.51	52,885		29,857		8,564			(19,832)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/16/2022	11/15/2023	109,946	40,055,388	364.32	887,261		110,295		117,022			(669,122)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/16/2022	11/15/2024	12,407	4,520,089	364.32	136,972		77,329		68,420			(51,365)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 23 IUL Rainbow ...	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/16/2022	11/15/2023	9,417,078	9,417,078	3,991.73	436,011		54,200		870,532			(328,815)				03
NOV 23 IUL Rainbow ...	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/16/2022	11/15/2023	17,080,398	17,080,398	3,991.73	824,983		102,553		1,637,567			(622,156)				03
NOV 23 IUL Rainbow ...	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/16/2022	11/15/2023	6,052,787	6,052,787	3,991.73	330,482		41,082		584,709			(249,231)				03
NOV 23 IUL Rainbow ...	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/16/2022	11/15/2023	11,022,491	11,022,491	3,991.73	401,219		49,875		771,541			(302,577)				03
NOV 23 IUL Rainbow ...	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/16/2022	11/15/2023	95,394,436	95,394,436	3,991.73	3,472,357		431,647		6,677,318			(2,618,656)				03
NOV 23 IUL Rainbow ...	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/16/2022	11/15/2023	5,217,969	5,217,969	3,991.73	215,502		26,789		429,836			(162,520)				03
NOV 23 IUL Rainbow ...	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/16/2022	11/15/2023	82,432,713	82,432,713	3,991.73	3,618,796		449,850		7,339,702			(2,729,092)				03
NOV 23 IUL Rainbow ...	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/16/2022	11/15/2023	1,967,566	1,967,566	3,991.73	88,540		11,006		178,806			(66,772)				03
NOV 23 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023	3,597	15,435,509	4,291.11	918,085		115,080		370,403			(698,154)				03
NOV 23 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023	951	4,100,560	4,311.07	234,321		29,372		87,383			(178,188)				03
NOV 23 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023	1,351	5,394,504	3,991.73	480,024		60,170		456,095			(365,032)				03
NOV 23 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023				4,235.23		(38,375)		(188,546)			232,810				03
NOV 23 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023	13,938	55,638,130	3,991.73	5,059,662		634,219		4,704,096			(3,847,598)				03
NOV 23 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023				4,295.1		(361,245)		(1,403,603)			2,191,555				03
NOV 23 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023	375	1,497,577	3,991.73	137,913		17,287		126,617			(104,875)				03
NOV 23 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023				4,331.03		(9,198)		(30,552)			55,799				03
NOV 23 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023	823	3,285,353	3,991.73	304,620		38,184		277,770			(231,647)				03
NOV 23 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023				4,350.99		(19,559)		(59,004)			118,658				03
NOV 23 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023	1,268	5,061,154	3,991.73	469,920		58,904		427,911			(357,349)				03
NOV 23 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023				4,354.98		(29,943)		(88,533)			181,657				03
NOV 23 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023	1,577	6,296,395	3,991.73	587,717		73,669		532,348			(446,927)				03
NOV 23 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023				4,370.94		(289,832)		(36,330)			220,402				03
NOV 23 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023	372	1,483,966	3,991.73	142,070		17,808		125,466			(108,037)				03
NOV 23 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023				4,450.78		(60,164)		(7,541)			45,752				03
NOV 23 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023	8,438	33,680,262	3,991.73	2,996,998		375,668		2,847,601			(2,279,054)				03
NOV 23 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023				4,235.23		(239,594)		(1,177,178)			1,453,537				03
NOV 23 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/17/2022	11/15/2023	424	1,693,611	3,991.73	153,466		19,237		143,192			(116,703)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo	11/17/2022	11/15/2023			4,285.12	(89,081)			(11,166)		(45,209)			67,742				03
NOV 23 JPMorgan	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	11/18/2022	11/15/2023	32,190	9,566,579	297.19	234,022			29,665		653			(179,966)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/18/2022	11/16/2023	6,673	2,428,031	363.86	54,251			6,951		8,104			(41,255)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/18/2022	11/16/2023			387.3	(6,006)			(770)					4,567				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/18/2022	11/16/2023	14,834	5,402,746	364.21	118,228			15,149		16,557			(89,906)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/18/2022	11/16/2023			400.62	(2,818)			(361)					2,143				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/18/2022	11/09/2023	8,968	3,225,521	359.67	91,294			10,115		24,508			(70,805)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/18/2022	11/09/2023			379.92	(16,591)			(1,838)		(12)			12,867				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/18/2022	11/17/2023	8,167	2,966,915	363.3	68,681			8,967		11,509			(52,083)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/18/2022	11/17/2023			388.6	(6,452)			(842)					4,892				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/18/2022	11/10/2023	32,618	11,863,644	363.72	265,507			30,086		36,241			(205,335)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/18/2022	11/10/2023			386.24	(31,965)			(3,622)		(1)			24,721				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/18/2022	11/10/2023	17,071	6,198,854	363.12	143,739			16,288		22,064			(111,163)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/18/2022	11/10/2023			392.47	(8,365)			(948)					6,469				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/18/2022	11/13/2023	19,953	7,260,219	363.86	161,622			19,522		22,832			(123,940)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/18/2022	11/13/2023			387.65	(17,160)			(2,073)					13,159				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/18/2022	11/13/2023	13,246	4,821,689	364.02	106,363			12,847		14,563			(81,565)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/18/2022	11/13/2023			399.94	(2,649)			(320)					2,031				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/18/2022	11/14/2023	12,002	4,363,440	363.57	99,014			12,203		15,041			(75,716)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/18/2022	11/14/2023			386.84	(11,282)			(1,390)		(1)			8,627				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/18/2022	11/14/2023	9,665	3,513,337	363.52	79,928			9,851		12,259			(61,121)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/18/2022	11/14/2023			396.11	(3,189)			(393)					2,439				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/18/2022	11/15/2023	23,595	8,594,733	364.26	187,345			23,549		25,491			(142,863)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/18/2022	11/15/2023			388.02	(19,584)			(2,462)		(1)			14,934				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/18/2022	11/15/2023	7,759	2,826,653	364.32	61,371			7,714		8,258			(46,800)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/18/2022	11/15/2023			400.75	(1,397)			(176)					1,065				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/18/2022	10/20/2023	1,929	7,138,759	3,699.97	295,149			16,891		1,150,606			(242,697)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/18/2022	10/20/2023			3,936.99						(700,902)							03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	10/23/2023	1,161	4,319,400	3,721.92	223,901		14,704		668,924			(182,463)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	10/23/2023		4,031.04	(12)			(1)		(321,762)			9				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	10/25/2023	1,573	5,978,531	3,799.68	276,184		19,669		788,250			(223,734)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	10/25/2023		4,092.74	(16)			(1)		(352,518)			13				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	10/27/2023	2,146	8,209,185	3,825.2	389,428		29,868		1,024,129			(313,610)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	10/27/2023		4,135.02	(21)			(2)		(408,756)			17				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	10/31/2023	2,254	8,683,773	3,852.52	427,774		37,415		1,022,768			(340,473)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	10/31/2023		4,185.29	(23)			(2)		(351,227)			18				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	11/01/2023	937	3,581,320	3,820.89	205,428		18,512		454,758			(163,029)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	11/01/2023		4,204.03	(9)			(1)		(134,093)			7				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	11/03/2023	1,226	4,600,154	3,752.93	121,300		11,569		677,357			(95,708)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	11/03/2023		3,906.87	(12)			(1)		(495,454)			10				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	11/03/2023	1,539	5,735,138	3,727.48	367,882		35,087		888,486			(290,265)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	11/03/2023		4,123.06	(15)			(1)		(322,811)			12				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	11/07/2023	1,336	5,033,829	3,768.09	198,102		20,942		722,415			(154,520)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	11/07/2023		4,007.08	(13)			(1)		(421,461)			10				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	11/08/2023	1,482	5,629,609	3,799.4	361,656		39,154		757,428			(281,288)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	11/08/2023		4,226.85	(15)			(2)		(201,881)			12				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	11/10/2023	1,734	6,561,797	3,783.52	398,909		45,202		915,420			(308,504)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	11/10/2023		4,177.69	(17)			(2)		(303,834)			13				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	11/13/2023	1,192	4,699,460	3,943.89	251,852		30,420		451,546			(193,134)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	11/13/2023		4,353.02	(12)			(1)		(81,429)			9				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	11/15/2023	1,420	5,595,686	3,941.79	303,960		38,207		543,326			(231,791)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	11/15/2023		4,356.81	(14)			(2)		(97,923)			11				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	11/16/2023	1,107	4,371,654	3,947.46	252,922		32,408		419,042			(192,333)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	11/16/2023		4,399.75	(11)			(1)		(57,506)			8				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	11/17/2023	1,142	4,492,280	3,934.35	259,111		33,828		446,768			(196,492)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/18/2022	11/17/2023		4,376.91	(11)			(1)		(71,195)			9				03
NOV 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSPFUBMPRO8K5P83	11/17/2022	11/15/2023	36,137	8,320,398	230.25	144,910		18,215		11,042			(110,504)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/22/2022	11/21/2025	12,416	4,539,479	365.63	165,623		118,605		91,630			(41,406)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/22/2022	11/08/2024	8,249	2,985,116	361.87	99,155		56,104		53,262			(37,912)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/22/2022	11/15/2024	9,552	3,493,148	365.7	98,863		56,356		47,786			(37,433)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/22/2022	11/21/2024	7,885	2,875,625	364.71	85,312		48,934		42,684			(32,036)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/22/2022	11/07/2025	44,637	16,154,842	361.92	663,298		472,554		391,084			(167,978)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/22/2022	11/10/2025	16,949	6,172,458	364.18	235,590		168,029		133,394			(59,497)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/22/2022	11/11/2025	13,076	4,792,772	366.53	169,074		120,633		91,576			(42,659)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/22/2022	11/14/2025	45,008	16,491,762	366.42	584,651		417,608		317,624			(147,106)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/22/2022	11/17/2025	17,273	6,320,679	365.92	228,181		163,167		125,311			(57,255)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/22/2022	11/18/2025	7,405	2,715,062	366.65	95,673		68,438		51,819			(23,984)				03
NOV 24 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/28/2022	11/15/2024	18,186	5,391,713	296.47	132,934		76,307		4,380			(50,686)				03
NOV 24 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/28/2022	11/18/2024	9,510	2,819,819	296.5	69,525		40,032		2,319			(26,398)				03
NOV 24 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/28/2022	11/21/2024	10,452	3,111,596	297.7	71,130		41,082		2,094			(26,896)				03
NOV 24 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/28/2022	11/22/2024	12,844	3,830,323	298.23	84,626		48,926		2,351			(31,954)				03
NOV 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/28/2022	11/25/2024	1,957	582,675	297.71	13,344		7,738		401			(5,018)				03
NOV 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/28/2022	11/04/2025	10,590	3,114,337	294.09	102,921		73,584		11,695			(26,259)				03
NOV 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/28/2022	11/14/2025	128,373	38,081,809	296.65	1,106,448		793,979		109,474			(279,685)				03
NOV 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/28/2022	11/17/2025	50,555	15,029,909	297.3	422,426		303,460		40,378			(106,484)				03
NOV 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/28/2022	11/18/2025	28,325	8,430,850	297.65	232,680		167,212		21,802			(58,599)				03
NOV 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/28/2022	11/21/2025	148,578	44,302,922	298.18	1,190,359		856,358		108,460			(298,959)				03
NOV 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/28/2022	11/25/2025	20,578	6,159,380	299.32	155,880		112,302		13,322			(39,006)				03
NOV 24 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/28/2022	11/14/2024	9,039	2,673,483	295.77	68,876		39,495		2,450			(26,298)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/29/2022	11/17/2023	4,133	1,502,471	363.57	34,300		4,593		5,473			(26,678)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/29/2022	11/17/2023		375.65	(11,530)			(1,544)		(110)			8,968				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/29/2022	11/22/2023	7,214	2,622,713	363.58	60,233		8,798		10,363			(46,190)				03

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NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/22/2023			382.54	(10,748)			(1,570)		(13)			8,242				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/22/2023	14,032	5,110,491	364.2	113,099			16,520		17,561			(86,730)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/22/2023			390.05	(9,402)			(1,373)					7,210				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/24/2023	34,081	12,422,557	364.5	270,604			40,817		41,265			(206,354)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/24/2023			387.94	(29,310)			(4,421)		(5)			22,351				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/24/2023	11,451	4,176,356	364.71	89,777			13,542		13,221			(68,461)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/24/2023			391.97	(6,298)			(950)					4,803				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/24/2023	8,426	3,072,390	364.62	66,483			10,028		9,930			(50,698)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/24/2023			401.17	(1,517)			(229)					1,157				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/27/2023	34,401	12,543,793	364.63	272,115			42,966		42,576			(205,782)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/27/2023			389.62	(25,113)			(3,965)		(3)			18,991				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/27/2023	4,173	1,521,820	364.72	32,838			5,185		5,063			(24,833)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/27/2023			393.1	(2,045)			(323)					1,546				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/17/2023	25,520	9,279,021	363.6	211,560			28,329		33,566			(164,546)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/17/2023			386.77	(23,989)			(3,212)		(2)			18,658				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/27/2023	4,900	1,787,055	364.72	38,561			6,089		5,945			(29,161)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/27/2023			401.19	(882)			(139)					667				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/17/2023	9,663	3,513,980	363.67	79,813			10,687		12,504			(62,077)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/17/2023			391.21	(5,508)			(737)					4,284				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/28/2023	7,164	2,608,089	364.03	58,749			9,413		10,246			(44,305)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/28/2023			389.06	(5,588)			(895)		(1)			4,214				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/17/2023	4,736	1,722,250	363.68	39,069			5,231		6,114			(30,387)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/17/2023			400.05	(900)			(120)					700				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/28/2023	8,196	2,984,517	364.14	66,798			10,702		11,452			(50,375)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/28/2023			400.5	(1,639)			(263)					1,236				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/20/2023	17,016	6,183,961	363.43	142,931			20,188		24,484			(110,226)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/20/2023			386.15	(17,356)			(2,451)		(4)			13,385				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/20/2023	9,547	3,470,586	363.54	79,714			11,259		13,405			(61,475)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/29/2022	11/20/2023			396.93	(2,769)			(391)					2,135				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/29/2022	11/21/2023	15,836	5,755,399	363.44	133,180		19,133		23,099			(102,417)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/29/2022	11/21/2023		386.3	(15,994)			(2,298)		(4)			12,300				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/29/2022	11/21/2023	9,337	3,394,065	363.5	78,246		11,241		13,441			(60,172)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/29/2022	11/21/2023		389.87	(6,349)			(912)					4,883				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/29/2022	11/21/2023	9,313	3,385,398	363.51	77,950		11,199		13,377			(59,945)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/29/2022	11/21/2023		399.82	(1,956)			(281)					1,504				03
NOV 24 JPUSCYL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/29/2022	11/08/2024	13,494	2,522,486	186.94	82,311		82,311		31,139							03
NOV 24 JPUSCYL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/29/2022	11/27/2024	27,961	5,301,349	189.6	140,363		140,363		45,594							03
NOV 23 JPUSCYL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/29/2022	11/21/2023	3,975	740,251	186.25	24,046		3,454		1,403			(18,492)				03
NOV 23 JPUSCYL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/29/2022	11/21/2023		205.53	(3,975)			(571)					3,056				03
NOV 23 JPUSCYL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/29/2022	11/28/2023	1,370	258,284	188.48	6,893		1,104		176			(5,198)				03
NOV 23 JPUSCYL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/29/2022	11/28/2023		207.06	(1,370)			(220)					1,033				03
NOV 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/28/2022	11/15/2024	6,819	2,551,449	374.15	73,514			42,258		33,181			(28,069)				03
NOV 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/28/2022	11/22/2024	8,363	3,130,303	374.29	90,034			52,125		40,845			(34,043)				03
NOV 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/28/2022	11/25/2024	1,924	720,510	374.53	20,548			11,932		9,305			(7,737)				03
NOV 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/28/2022	11/11/2025	13,007	4,878,672	375.09	161,929			116,180		93,370			(41,084)				03
NOV 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/28/2022	11/14/2025	38,821	14,552,026	374.85	487,746			350,327		282,334			(123,406)				03
NOV 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/28/2022	11/17/2025	13,513	5,071,857	375.34	167,252			120,261		96,410			(42,199)				03
NOV 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/28/2022	11/18/2025	8,086	3,032,801	375.07	101,021			72,664		58,440			(25,465)				03
NOV 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/28/2022	11/21/2025	42,011	15,784,966	375.73	514,170			370,240		295,492			(129,253)				03
NOV 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/28/2022	11/25/2025	10,862	4,092,330	376.75	128,721			92,821		73,235			(32,239)				03
NOV 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	W22LROWP21HZNB86K528	11/28/2022	11/15/2024	29,972	3,031,031	101.13	68,875		39,591		57,729			(26,298)				03
NOV 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	W22LROWP21HZNB86K528	11/28/2022	11/18/2024	18,471	1,861,889	100.8	44,903		25,891		38,500			(17,073)				03
NOV 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	W22LROWP21HZNB86K528	11/28/2022	11/22/2024	45,247	4,577,184	101.16	103,797		60,093		87,013			(39,247)				03
NOV 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	W22LROWP21HZNB86K528	11/28/2022	11/25/2024	6,273	634,029	101.07	14,629		8,495		12,350			(5,509)				03
NOV 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	W22LROWP21HZNB86K528	11/28/2022	11/14/2025	341,637	34,655,682	101.44	864,342		620,820		753,711			(218,689)				03
NOV 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	W22LROWP21HZNB86K528	11/28/2022	11/17/2025	72,210	7,298,253	101.07	192,367		138,319		170,269			(48,536)				03
NOV 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	W22LROWP21HZNB86K528	11/28/2022	11/18/2025	84,736	8,579,505	101.25	220,313		158,471		193,673			(55,536)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/28/2022	11/21/2025	373,087	37,767,590	101.23	973,384			700,908		856,511			(244,690)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/28/2022	11/25/2025	57,323	5,819,966	101.53	143,650			103,587		125,007			(35,979)				03
OCT 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	11/30/2022	10/31/2024	3,678	1,249,167	339.61	42,079			23,839		17,457			(16,434)				03
NOV 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	11/30/2022	11/07/2024	5,441	1,838,117	337.85	67,083			38,292		29,773			(25,940)				03
NOV 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	11/30/2022	11/08/2024	3,288	1,115,829	339.39	38,171			21,812		16,045			(14,739)				03
NOV 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	11/30/2022	11/15/2024	4,242	1,453,452	342.62	43,313			24,932		16,219			(16,561)				03
NOV 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	11/30/2022	11/27/2024	8,424	2,887,706	342.8	86,008			50,112		32,365			(32,342)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/30/2022	11/07/2024	13,283	3,018,642	227.26	77,439			44,392		51,681			(30,072)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/30/2022	11/08/2024	29,956	6,894,309	230.15	179,435			102,971		84,170			(69,582)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/30/2022	11/14/2024	9,889	2,282,708	230.84	56,563			32,663		25,866			(21,749)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/30/2022	11/15/2024	13,650	3,147,590	230.59	79,580			46,002		36,854			(30,556)				03
NOV 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/30/2022	11/21/2024	17,568	4,044,219	230.21	105,405			61,303		50,118			(40,133)				03
NOV 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/30/2022	11/15/2023	2,418	553,487	228.88	15,888			2,072		1,349			(12,572)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/30/2022	11/15/2023			251.93	(3,192)			(416)					2,526				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/30/2022	11/22/2024	40,761	9,426,884	231.27	227,041			132,177		102,757			(86,326)				03
NOV 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/30/2022	11/28/2023	4,696	1,079,188	229.81	28,927			4,687		2,412			(22,059)				03
NOV 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/30/2022	11/28/2023			253.07	(6,058)			(981)					4,620				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/30/2022	11/27/2024	9,053	2,090,591	230.93	51,783			30,296		23,979			(19,553)				03
NOV 23 ABGAVL Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	11/30/2022	11/08/2023	1,061	355,660	335.31	11,445			1,275		2,717			(9,163)				03
NOV 23 ABGAVL Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	11/30/2022	11/08/2023			369.26													03
NOV 23 ABGAVL Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	11/30/2022	11/21/2023	1,683	573,417	340.79	13,713			1,976		1,416			(10,575)				03
NOV 23 ABGAVL Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	11/30/2022	11/21/2023			375													03
NOV 23 ABGAVL Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	11/30/2022	11/29/2023	789	266,233	337.32	7,735			1,261		1,653			(5,833)				03
NOV 23 ABGAVL Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	11/30/2022	11/29/2023			369.78													03
SEP 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2022	09/20/2024	19,553	7,196,585	368.05	179,304			97,477		73,681			(74,962)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2022	09/26/2024	14,878	5,391,736	362.4	174,220			95,438		87,398			(72,173)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2022	10/01/2024	19,453	7,018,394	360.78	243,751			134,357		128,929			(100,217)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2022	10/04/2024	18,813	6,813,406	362.17	223,307			123,539		113,624			(91,399)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2022	10/07/2024	9,180	3,395,084	369.82	78,951			43,836		31,076			(32,170)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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SEP 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	09/16/2025	34,805	12,895,004	370.49	393,300			277,714		187,858			(105,888)				03
SEP 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	09/17/2025	15,243	5,633,984	369.61	177,582			125,444		86,495			(47,763)				03
SEP 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	09/17/2025	15,156	5,777,485	381.21	117,759			83,186		42,877			(31,673)				03
SEP 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	09/19/2025	49,584	18,365,947	370.4	562,779			397,875		269,723			(151,071)				03
SEP 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	09/19/2025	12,707	4,828,503	379.99	103,434			73,126		38,984			(27,766)				03
SEP 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	09/23/2025	21,557	7,880,647	365.57	286,926			203,180		152,731			(76,720)				03
SEP 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	09/23/2025	16,224	6,118,210	377.11	146,827			103,972		59,901			(39,259)				03
SEP 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	09/24/2025	21,235	7,769,813	365.9	279,875			198,267		147,999			(74,761)				03
SEP 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	09/25/2025	15,968	5,814,639	364.14	222,436			157,641		121,914			(59,360)				03
SEP 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	09/26/2025	37,384	13,615,111	364.2	520,006			368,676		284,754			(138,634)				03
SEP 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	09/26/2025	20,925	7,908,281	377.94	184,137			130,551		73,705			(49,091)				03
SEP 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	09/30/2025	27,963	10,146,160	362.84	406,585			288,723		228,731			(107,974)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	10/01/2025	26,928	9,928,059	368.69	325,559			231,276		162,780			(86,373)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	10/03/2025	24,720	9,047,641	366	326,061			231,817		172,579			(86,338)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	10/03/2025	16,580	6,187,157	373.16	172,934			122,949		78,270			(45,791)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	10/07/2025	54,267	20,026,561	369.04	650,114			462,932		323,651			(171,479)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	10/08/2024	300	1,168,102	3,890.95	205,800			114,401		202,266			(83,731)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	10/11/2024	356	1,386,824	3,898.2	242,703			135,395		238,211			(98,306)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	10/16/2024	382	1,455,592	3,810.45	282,134			158,311		282,683			(113,435)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	10/22/2024	275	1,101,833	4,008.27	171,234			96,741		163,316			(68,244)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	10/25/2024	321	1,312,615	4,093.35	184,744			104,724		171,383			(73,307)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	10/30/2024	384	1,591,107	4,146.64	210,810			120,159		192,021			(83,046)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	11/01/2024	355	1,434,134	4,034.36	217,827			124,428		206,388			(85,564)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	11/04/2024	49	198,272	4,029.92	30,352			17,394		28,821			(11,871)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	10/07/2025	250	999,418	3,993.2	192,733			137,241		194,119			(50,837)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	10/08/2025	263	1,007,584	3,837.83	227,192			161,841		232,080			(59,868)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	10/10/2025	277	1,080,322	3,903.32	229,229			163,420		232,048			(60,289)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	10/17/2025	447	1,771,589	3,960.54	357,119			255,280		358,550			(93,295)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	10/23/2025	350	1,423,466	4,062.52	261,160			187,111		257,521			(67,837)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFT09	12/05/2022	10/27/2025	313	1,308,819	4,180.06	214,443			153,870		206,606			(55,491)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFT09	12/05/2022	10/28/2025	318	1,357,682	4,270.38	203,262			145,902		191,695			(52,548)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFT09	12/05/2022	11/04/2025	430	1,817,026	4,228.69	284,970			205,082		271,650			(73,186)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/06/2022	11/27/2024	9,941	2,955,496	297.31	70,556		41,451		2,214			(26,752)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/06/2022	11/29/2024	10,809	3,227,985	298.65	70,719		41,628		1,917			(26,740)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/06/2022	12/05/2024	5,212	1,554,397	298.22	35,162		20,817		1,036			(13,186)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/06/2022	11/28/2025	145,163	43,316,773	298.4	1,170,657		850,505		105,052			(294,281)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/06/2022	12/01/2025	40,005	11,963,791	299.06	312,538		227,300		27,064			(78,350)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/06/2022	12/02/2025	50,829	15,232,486	299.68	384,951		280,061		32,118			(96,414)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/06/2022	12/05/2025	60,775	18,103,782	297.88	504,487		367,403		47,354			(126,006)				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/07/2022	11/07/2023	4,391	1,315,677	299.64	30,516		3,391		6,960			(25,018)				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/07/2022	11/07/2023			314.84	(5,532)		(615)		(4)			4,536				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/07/2022	11/10/2023	3,559	1,068,947	300.31	23,671		2,818		4,921			(19,232)				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/07/2022	11/10/2023			314.99	(4,485)		(534)		(5)			3,644				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/07/2022	11/16/2023	4,086	1,229,487	300.87	26,317		3,540		5,344			(21,007)				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/07/2022	11/16/2023			319.69	(2,901)		(390)		(1)			2,316				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/07/2022	11/21/2023	4,065	1,223,392	300.93	26,262		3,860		5,643			(20,662)				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/07/2022	11/21/2023			319.06	(3,212)		(472)		(2)			2,527				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/07/2022	11/24/2023	3,601	1,083,862	300.98	23,263		3,589		5,145			(18,145)				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/07/2022	11/24/2023			319.26	(2,809)		(433)		(2)			2,191				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/07/2022	11/29/2023	3,891	1,169,631	300.63	25,950		4,313		6,430			(19,956)				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/07/2022	11/29/2023			319.21	(3,112)		(517)		(4)			2,394				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/07/2022	12/06/2023	7,193	2,161,068	300.42	49,132		8,958		13,403			(37,052)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/07/2022	12/06/2023			322.18	(4,028)		(734)		(3)			3,038				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/07/2022	12/04/2023	8,846	3,235,504	365.74	68,560		12,188		9,643			(51,991)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/07/2022	12/04/2023			402.5	(1,504)		(267)					1,140				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/07/2022	12/05/2023	5,541	2,019,859	364.55	46,043		8,290		7,864			(34,819)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/07/2022	12/05/2023			383.8	(8,034)		(1,447)		(20)			6,076				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/07/2022	12/05/2023	14,601	5,323,386	364.6	120,893		21,767		20,514			(91,423)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/07/2022	12/05/2023			389.53	(11,681)			(2,103)		(4)			8,833				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/07/2022	12/06/2023	6,649	2,422,720	364.35	55,922			10,196		9,956			(42,173)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/07/2022	12/06/2023			383.51	(9,974)			(1,818)		(30)			7,522				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/07/2022	11/29/2023	7,188	2,614,411	363.73	62,102			10,321		11,097			(47,758)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/07/2022	11/29/2023			386.74	(7,547)			(1,254)		(4)			5,804				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/07/2022	12/06/2023	19,831	7,226,728	364.41	166,186			30,299		29,341			(125,328)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/07/2022	12/06/2023			389.76	(15,468)			(2,820)		(5)			11,665				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/07/2022	11/29/2023	5,867	2,134,635	363.84	50,339			8,366		8,855			(38,711)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/07/2022	11/29/2023			390.23	(4,224)			(702)					3,248				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/07/2022	12/06/2023	8,015	2,920,848	364.43	67,084			12,231		11,811			(50,591)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/07/2022	12/06/2023			400.78	(1,683)			(307)					1,269				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/07/2022	11/29/2023	5,832	2,121,973	363.85	50,039			8,316		8,784			(38,480)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/07/2022	11/29/2023			400.24	(1,283)			(213)					987				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/07/2022	11/30/2023	4,564	1,663,332	364.47	37,833			6,376		6,126			(29,012)				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/07/2022	11/30/2023			388.28	(4,062)			(685)		(1)			3,115				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/07/2022	12/01/2023	4,866	1,778,320	365.45	38,199			6,527		5,374			(29,211)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/07/2022	12/01/2023			381.77	(8,467)			(1,447)		(30)			6,475				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/07/2022	12/01/2023	35,628	13,027,239	365.65	276,114			47,179		37,645			(211,146)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/07/2022	12/01/2023			389.22	(28,858)			(4,931)		(7)			22,068				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/07/2022	12/01/2023	8,448	3,087,564	365.48	66,148			11,303		9,268			(50,583)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/07/2022	12/01/2023			400.59	(1,774)			(303)					1,357				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/07/2022	12/04/2023	5,062	1,851,097	365.69	39,331			6,992		5,577			(29,826)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/07/2022	12/04/2023			386.19	(5,720)			(1,017)		(6)			4,338				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/07/2022	12/04/2023	11,944	4,368,453	365.74	92,567			16,456		13,019			(70,197)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/07/2022	12/04/2023			391.28	(7,883)			(1,401)		(1)			5,978				03
NOV 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Annuit		Index	International	12/06/2022	11/29/2024	34,675	3,518,445	101.47	77,567			45,723		62,333			(29,370)				03
DEC 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Annuit		Index	International	12/06/2022	12/05/2024	9,264	941,309	101.61	20,297			12,033		16,190			(7,622)				03
NOV 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Annuit		Index	International	12/06/2022	11/28/2025	408,389	41,459,607	101.52	1,051,601			764,712		893,149			(264,596)				03
DEC 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Annuit		Index	International	12/06/2022	12/01/2025	66,426	6,761,547	101.79	164,937			120,064		138,633			(41,386)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/06/2022	12/02/2025	82,077	8,369,428	101.97	198,791			144,758		165,894			(49,835)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/06/2022	12/05/2025	139,700	14,220,023	101.79	347,154			253,053		291,987			(86,788)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/08/2022	11/22/2024	4,627	1,696,039	366.54	47,151			27,720		22,037			(18,104)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/08/2022	11/29/2024	8,427	3,086,601	366.29	87,132			51,575		41,314			(33,129)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/08/2022	12/05/2024	3,520	1,293,666	367.48	34,816			20,726		16,003			(13,128)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/08/2022	12/06/2024	4,631	1,690,433	365.02	50,664			30,189		25,070			(19,078)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/08/2022	11/18/2025	3,563	1,307,433	366.94	46,391			33,711		24,570			(11,814)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/08/2022	11/21/2025	33,469	12,254,321	366.14	447,145			325,272		240,795			(113,554)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/08/2022	11/25/2025	9,200	3,383,330	367.77	117,019			85,243		61,133			(29,607)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/08/2022	11/28/2025	52,879	19,382,768	366.55	699,588			510,143		374,619			(176,513)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/08/2022	12/01/2025	15,691	5,767,384	367.56	201,472			147,066		105,896			(50,693)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/08/2022	12/02/2025	12,178	4,476,426	367.59	156,241			114,087		82,124			(39,276)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/08/2022	12/05/2025	29,654	10,876,472	366.78	390,542			285,465		208,749			(97,905)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/09/2022	08/07/2024	13,788	4,554,829	330.35	103,503			53,382		7,248			(46,860)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/09/2022	08/16/2024	16,344	5,428,523	332.14	112,495			58,821		7,025			(50,182)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/09/2022	08/23/2024	14,427	4,810,912	333.47	93,068			49,165		5,348			(41,046)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/09/2022	08/30/2024	17,626	5,821,822	330.3	135,733			72,420		10,616			(59,194)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/09/2022	08/01/2025	20,301	6,772,497	333.6	176,018			122,591		25,729			(49,951)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/09/2022	08/05/2025	13,612	4,542,162	333.68	117,935			82,286		17,280			(33,329)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/09/2022	08/06/2025	20,653	6,984,326	338.17	147,351			102,856		17,590			(41,600)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/09/2022	08/08/2025	37,471	12,479,249	333.04	334,236			233,517		50,566			(94,166)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/09/2022	08/12/2025	17,492	5,856,987	334.83	145,033			101,508		20,387			(40,693)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/09/2022	08/12/2025	13,419	4,623,110	344.52	71,880			50,309		6,345			(20,168)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/09/2022	08/14/2025	12,533	4,227,943	337.35	93,307			65,363		11,725			(26,126)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/09/2022	08/15/2025	17,486	5,842,314	334.11	149,784			104,972		21,829			(41,897)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/09/2022	08/19/2025	13,415	4,494,307	335.03	110,834			77,810		15,595			(30,875)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/09/2022	08/19/2025	12,167	4,206,434	345.72	61,991			43,520		5,223			(17,269)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/09/2022	08/21/2025	21,555	7,267,969	337.19	162,480			114,166		20,796			(45,170)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/09/2022	08/22/2025	15,483	5,122,043	330.82	152,653			107,308		25,846			(42,395)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/09/2022	08/26/2025	16,143	5,342,364	330.94	158,794		111,816		26,878			(43,922)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/09/2022	08/26/2025	13,915	4,768,008	342.66	82,419		58,036		8,211			(22,797)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/09/2022	08/28/2025	20,208	6,716,129	332.35	187,896		132,420		30,046			(51,866)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/09/2022	08/29/2025	19,984	6,657,386	333.14	179,964		126,884		27,863			(49,626)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/12/2022	09/23/2024	5,990	1,863,614	311.11	29,292		16,158		10,197			(12,322)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/12/2022	09/27/2024	8,246	2,551,937	309.49	44,609		24,730		16,985			(18,650)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/12/2022	10/04/2024	9,488	2,934,500	309.29	52,373		29,281		20,364			(21,663)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/12/2022	10/11/2024	5,603	1,733,951	309.47	30,816		17,372		12,028			(12,613)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/12/2022	10/17/2024	6,289	1,951,188	310.23	33,334		18,921		12,669			(13,522)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/12/2022	10/18/2024	4,695	1,457,273	310.41	24,647		14,006		9,304			(9,983)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/12/2022	09/19/2025	10,133	3,160,489	311.9	72,147		51,360		32,963			(19,501)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/12/2022	09/22/2025	6,975	2,169,617	311.05	51,686		36,838		24,222			(13,929)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/12/2022	09/23/2025	6,533	2,039,182	312.15	46,186		32,932		20,979			(12,435)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/12/2022	09/26/2025	12,069	3,720,115	308.25	100,893		72,024		51,186			(27,083)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/12/2022	09/26/2025	10,551	3,307,309	313.47	70,478		50,312		30,864			(18,919)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/12/2022	09/29/2025	5,443	1,715,298	315.11	33,913		24,238		14,144			(9,077)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/12/2022	09/30/2025	6,329	1,962,268	310.02	49,243		35,208		23,864			(13,167)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/12/2022	10/03/2025	12,579	3,914,346	311.18	93,336		66,812		43,846			(24,884)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/12/2022	10/06/2025	8,459	2,646,843	312.91	58,366		41,828		26,135			(15,515)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/12/2022	10/07/2025	5,660	1,791,747	316.59	33,221		23,817		13,292			(8,822)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/12/2022	10/10/2025	13,019	4,075,478	313.03	89,574		64,292		40,077			(23,718)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/12/2022	10/13/2025	4,958	1,557,826	314.19	32,526		23,372		14,078			(8,588)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/12/2022	10/17/2025	26,839	8,373,649	312	194,043		139,644		89,759			(51,034)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/12/2022	10/20/2025	5,460	1,710,052	313.17	37,623		27,106		16,859			(9,866)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	12/13/2022	12/01/2025	454	1,973,317	4,346.13	271,334		198,611		259,411			(68,461)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	12/13/2022	12/05/2025	282	1,112,508	3,938.78	230,380		168,861		235,961			(57,913)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	12/13/2022	11/15/2024	306	1,261,028	4,127.75	170,909		100,205		159,623			(66,559)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	12/13/2022	12/05/2025	318	1,374,099	4,314.96	195,840		143,544		188,418			(49,231)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	12/13/2022	12/09/2025	403	1,689,495	4,192.4	273,340		200,617		270,019			(68,460)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	12/13/2022	12/12/2025	243	1,041,921	4,295.34	152,167		111,793		147,159			(38,007)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	12/13/2022	12/02/2024	266	1,111,859	4,178.98	143,124	.....	.....85,316	.....	.....132,324	.....	.....	.....(54,419)	.....	.....	.....	03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	12/13/2022	12/12/2024	58	236,980	4,119.96	33,072	.....	.....19,898	.....	.....31,245	.....	.....	.....(12,402)	.....	.....	.....	03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	12/13/2022	11/10/2025	423	1,752,880	4,147.65	292,563	.....	.....212,598	.....	.....290,207	.....	.....	.....(75,278)	.....	.....	.....	03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	12/13/2022	11/14/2025	587	2,425,185	4,129.24	413,444	.....	.....300,863	.....	.....411,123	.....	.....	.....(105,981)	.....	.....	.....	03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	12/13/2022	11/18/2025	246	1,039,459	4,232.84	159,679	.....	.....116,361	.....	.....156,075	.....	.....	.....(40,779)	.....	.....	.....	03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	12/13/2022	11/21/2025	502	2,094,382	4,172.99	342,680	.....	.....249,978	.....	.....338,582	.....	.....	.....(87,268)	.....	.....	.....	03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	12/13/2022	11/25/2025	293	1,274,146	4,355.16	173,076	.....	.....126,429	.....	.....164,754	.....	.....	.....(43,912)	.....	.....	.....	03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	12/13/2022	11/28/2025	338	1,415,399	4,183.61	230,027	.....	.....168,203	.....	.....226,925	.....	.....	.....(58,200)	.....	.....	.....	03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/13/2022	12/06/2024	18,428	5,484,357	297.61	136,216	.....	.....81,503	.....	.....4,106	.....	.....	.....(51,505)	.....	.....	.....	03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/13/2022	12/12/2024	2,933	876,837	298.97	20,034	.....	.....12,053	.....	.....532	.....	.....	.....(7,513)	.....	.....	.....	03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/13/2022	12/05/2025	72,927	21,749,856	298.24	622,934	.....	.....456,589	.....	.....54,592	.....	.....	.....(156,594)	.....	.....	.....	03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/13/2022	12/08/2025	41,468	12,374,048	298.4	351,931	.....	.....258,212	.....	.....30,706	.....	.....	.....(88,225)	.....	.....	.....	03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/13/2022	12/09/2025	39,147	11,656,536	297.76	342,962	.....	.....251,715	.....	.....31,188	.....	.....	.....(85,898)	.....	.....	.....	03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/13/2022	12/12/2025	48,349	14,466,618	299.21	394,798	.....	.....290,048	.....	.....32,990	.....	.....	.....(98,609)	.....	.....	.....	03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	Q2RNE81BXP4ROT8PU41	12/13/2022	12/09/2025	14,909	5,621,374	377.05	180,292	.....	.....132,446	.....	.....100,402	.....	.....	.....(45,197)	.....	.....	.....	03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	Q2RNE81BXP4ROT8PU41	12/13/2022	12/12/2025	17,189	6,485,051	377.28	206,551	.....	.....151,887	.....	.....114,844	.....	.....	.....(51,638)	.....	.....	.....	03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	Q2RNE81BXP4ROT8PU41	12/13/2022	12/12/2024	8,736	3,285,835	376.14	90,315	.....	.....54,412	.....	.....39,330	.....	.....	.....(33,915)	.....	.....	.....	03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	Q2RNE81BXP4ROT8PU41	12/13/2022	11/26/2025	52,758	19,870,057	376.63	643,905	.....	.....470,960	.....	.....357,870	.....	.....	.....(163,388)	.....	.....	.....	03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	Q2RNE81BXP4ROT8PU41	12/13/2022	12/01/2025	11,479	4,340,388	378.13	133,400	.....	.....97,736	.....	.....73,090	.....	.....	.....(33,689)	.....	.....	.....	03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	Q2RNE81BXP4ROT8PU41	12/13/2022	12/05/2025	61,750	23,313,208	377.54	733,340	.....	.....538,008	.....	.....405,259	.....	.....	.....(184,518)	.....	.....	.....	03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	Q2RNE81BXP4ROT8PU41	12/13/2022	12/08/2025	12,384	4,674,337	377.45	147,710	.....	.....108,475	.....	.....81,840	.....	.....	.....(37,063)	.....	.....	.....	03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/12/2023	3,868	1,408,147	364.04	30,558	.....	.....6,146	.....	.....6,612	.....	.....	.....(23,303)	.....	.....	.....	03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/12/2023	.....	.....	.....382.33	(5,609)	.....	.....(1,128)	.....	.....(42)	.....	.....	.....4,277	.....	.....	.....	03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/12/2023	19,064	6,941,166	364.1	150,033	.....	.....30,174	.....	.....32,228	.....	.....	.....(114,411)	.....	.....	.....	03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/12/2023	.....	.....	.....389.39	(13,154)	.....	.....(2,646)	.....	.....(12)	.....	.....	.....10,031	.....	.....	.....	03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/12/2023	5,079	1,849,318	364.11	39,972	.....	.....8,039	.....	.....8,570	.....	.....	.....(30,481)	.....	.....	.....	03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/12/2023	.....	.....	.....400.52	(914)	.....	.....(184)	.....	.....	.....	.....	.....697	.....	.....	.....	03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/07/2023	2,531	922,707	364.63	19,181		3,641		3,631			(14,834)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/07/2023			382.3	(3,619)		(687)		(20)			2,799				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/13/2023	2,583	942,748	365.02	19,293		3,923		3,712			(14,671)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/13/2023			383.14	(3,487)		(709)		(22)			2,651				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/13/2023	10,840	3,958,887	365.21	80,108		16,289		15,018			(60,918)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/13/2023			389.77	(7,263)		(1,477)		(6)			5,523				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/13/2023	2,689	982,193	365.22	19,847		4,036		3,719			(15,093)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/13/2023			395.05	(968)		(197)					736				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/07/2023	3,575	1,303,967	364.74	26,920		5,110		5,018			(20,819)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/07/2023			394.57	(1,323)		(251)					1,023				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/13/2023	5,622	2,053,486	365.27	41,377		8,414		7,698			(31,465)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/13/2023			401.8	(843)		(171)					641				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/08/2023	2,623	955,316	364.26	20,352		3,909		4,099			(15,695)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/08/2023			378.71	(5,324)		(1,023)		(83)			4,106				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/14/2023	2,701	984,656	364.59	20,715		4,258		4,263			(15,709)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/14/2023			389.35	(1,891)		(389)		(2)			1,434				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/08/2023	43,147	15,714,605	364.21	335,684		64,482		68,095			(258,875)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/08/2023			387.35	(36,675)		(7,045)		(44)			28,283				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/14/2023	3,694	1,348,684	365.13	27,444		5,641		5,262			(20,812)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/14/2023			391.46	(2,032)		(418)		(1)			1,541				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/08/2023	5,816	2,119,539	364.45	44,607		8,568		8,760			(34,400)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/08/2023			390.98	(3,257)		(626)		(1)			2,512				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/14/2023	3,536	1,291,256	365.14	26,275		5,401		5,028			(19,925)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/14/2023			401.47	(566)		(116)					429				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/08/2023	8,973	3,270,537	364.48	68,734		13,203		13,436			(53,007)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/08/2023			400.97	(1,436)		(276)					1,107				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/11/2023	3,803	1,385,484	364.3	29,550		5,877		6,121			(22,597)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/11/2023			382.59	(5,362)		(1,066)		(35)			4,101				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGQFUS7RNE97	12/15/2022	12/11/2023	13,136	4,786,006	364.33	101,939		20,274		21,022			(77,953)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/15/2022	12/11/2023		389.8	(8,670)			(1,724)		(6)			6,630				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/15/2022	12/11/2023	4,442	1,618,374	364.3	34,518		6,865		7,150			(26,396)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/15/2022	12/11/2023		399.91	(844)			(168)					645				03
OCT 23 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	4PQUHN3JPFGFNF3BB653	12/15/2022	10/13/2023	6,462	4,019,602	622.06	179,185		7,240		77,356			(164,705)				03
OCT 23 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	4PQUHN3JPFGFNF3BB653	12/15/2022	10/13/2023		671.48													03
NOV 23 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	4PQUHN3JPFGFNF3BB653	12/15/2022	11/17/2023	5,250	3,273,451	623.53	142,954		20,237		58,344			(117,550)				03
NOV 23 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	4PQUHN3JPFGFNF3BB653	12/15/2022	11/17/2023		673.41													03
DEC 23 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	4PQUHN3JPFGFNF3BB653	12/15/2022	12/14/2023	2,955	1,851,839	626.61	67,293		13,871		28,264			(51,173)				03
DEC 23 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	4PQUHN3JPFGFNF3BB653	12/15/2022	12/14/2023		672.86													03
DEC 23 NYSE Zebra Edge	VAGLB: Index Universal	N/A	Equity /	UBS AG	BFBMT61CT2L1QCEMIK50	12/16/2022	12/15/2023	78,962	25,604,361	324.26	545,411		113,627		6,000			(413,603)				03
Call	Life		Index																			
DEC 24 NYSE Zebra Edge	VAGLB: Index Universal	N/A	Equity /	UBS AG	BFBMT61CT2L1QCEMIK50	12/16/2022	12/13/2024	3,826	1,240,476	324.26	37,877		22,967		6,824			(14,282)				03
Call	Life		Index																			
DEC 23 JPMorgan	VAGLB: Index Universal	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Life		Index	NA	7H6GLXDRUGOFU57RNE97	12/16/2022	12/15/2023	105,125	38,224,410	363.61	809,461		168,638		200,566			(613,841)				03
DEC 24 JPMorgan	VAGLB: Index Universal	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Life		Index	NA	7H6GLXDRUGOFU57RNE97	12/16/2022	12/13/2024	8,434	3,066,578	363.61	90,156		54,667		50,680			(33,995)				03
DEC 23 IUL Rainbow	VAGLB: Index Universal	N/A	Equity /	BNP Paribas	ROMUIISFPUBMPRO8K5P83	12/16/2022	12/15/2023	12,394,647	12,394,647	3,895.75	435,052		90,636		867,538			(329,915)				03
DEC 23 IUL Rainbow	VAGLB: Index Universal	N/A	Equity /	BNP Paribas	ROMUIISFPUBMPRO8K5P83	12/16/2022	12/15/2023	103,709,674	103,709,674	3,895.75	3,640,210		758,377		7,258,945			(2,760,492)				03
DEC 23 IUL Rainbow	VAGLB: Index Universal	N/A	Equity /	BNP Paribas	ROMUIISFPUBMPRO8K5P83	12/16/2022	12/15/2023	6,348,097	6,348,097	3,895.75	252,019		52,504		523,665			(191,115)				03
DEC 23 IUL Rainbow	VAGLB: Index Universal	N/A	Equity /	BNP Paribas	ROMUIISFPUBMPRO8K5P83	12/16/2022	12/15/2023	91,515,828	91,515,828	3,895.75	3,871,120		806,483		8,235,591			(2,935,599)				03
DEC 23 IUL Rainbow	VAGLB: Index Universal	N/A	Equity /	BNP Paribas	ROMUIISFPUBMPRO8K5P83	12/16/2022	12/15/2023	1,637,940	1,637,940	3,895.75	70,759		14,741		151,494			(53,659)				03
DEC 23 IUL Rainbow	VAGLB: Index Universal	N/A	Equity /	BNP Paribas	ROMUIISFPUBMPRO8K5P83	12/16/2022	12/15/2023	8,860,717	8,860,717	3,895.75	389,872		81,223		841,682			(295,653)				03
DEC 23 IUL Rainbow	VAGLB: Index Universal	N/A	Equity /	BNP Paribas	ROMUIISFPUBMPRO8K5P83	12/16/2022	12/15/2023	18,596,075	18,596,075	3,895.75	874,016		182,087		1,952,324			(662,795)				03
DEC 23 IUL Rainbow	VAGLB: Index Universal	N/A	Equity /	BNP Paribas	ROMUIISFPUBMPRO8K5P83	12/16/2022	12/15/2023	7,506,427	7,506,427	3,895.75	401,594		83,665		970,233			(304,542)				03
DEC 23	VAGLB: Index Universal	N/A	Equity /	JPMorgan Chase Bank																		
DEC 23 IUL Call Spread	Life		Index	NA	7H6GLXDRUGOFU57RNE97	12/19/2022	12/15/2023	19,933	5,919,533	296.97	127,452		26,627		2,138			(96,921)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	BNP Paribas	ROMUIISFPUBMPRO8K5P83	12/19/2022	12/15/2023	12,253	47,734,859	3,895.75	1,533,103		320,286		5,530,120			(1,165,841)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	BNP Paribas	ROMUIISFPUBMPRO8K5P83	12/19/2022	12/15/2023		4,133.39						(3,063,447)							03
DEC 23 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	BNP Paribas	ROMUIISFPUBMPRO8K5P83	12/19/2022	12/15/2023	14,729	57,381,554	3,895.75	2,242,089		468,403		6,647,697			(1,704,987)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	BNP Paribas	ROMUIISFPUBMPRO8K5P83	12/19/2022	12/15/2023		4,191.83						(3,029,413)							03
DEC 23 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	BNP Paribas	ROMUIISFPUBMPRO8K5P83	12/19/2022	12/15/2023	196	764,775	3,895.75	32,924		6,878		88,600			(25,037)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	BNP Paribas	ROMUIISFPUBMPRO8K5P83	12/19/2022	12/15/2023		4,226.89						(35,428)							03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	12/19/2022	12/15/2023	732	2,851,533	3,895.75	128,891		26,927		330,352			(98,014)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	12/19/2022	12/15/2023			4,246.37					(122,223)							03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	12/19/2022	12/15/2023	1,329	5,178,504	3,895.75	236,264		49,359		599,934			(179,666)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	12/19/2022	12/15/2023			4,250.26					(218,442)							03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	12/19/2022	12/15/2023	876	3,414,274	3,895.75	161,505		33,741		395,546			(122,816)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	12/19/2022	12/15/2023			4,265.85					(134,866)							03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	12/19/2022	12/15/2023	197	767,658	3,895.75	40,928		8,550		88,934			(31,123)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	12/19/2022	12/15/2023			4,324.28					(23,415)							03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	12/19/2022	12/15/2023	385	1,498,033	3,895.75	82,740		17,286		173,548			(62,919)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	12/19/2022	12/15/2023			4,343.76					(41,692)							03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	12/19/2022	12/15/2023	550	2,143,325	3,895.75	81,320		16,989		248,306			(61,840)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	12/19/2022	12/15/2023			4,182.09					(117,115)							03
DEC 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	12/19/2022	12/15/2023	3,488	14,608,505	4,187.93	830,794		173,564		727,456			(631,774)				03
DEC 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	12/19/2022	12/15/2023	850	3,578,318	4,207.41	195,186		40,777		165,277			(148,428)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2022	12/13/2024	21,126	6,304,165	298.41	126,509		76,922		4,261			(47,835)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2022	12/19/2024	20,646	6,122,931	296.57	139,498		85,270		5,910			(52,312)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2022	12/12/2025	73,310	21,893,385	298.64	537,024		397,082		53,319			(134,998)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2022	12/15/2025	33,890	10,094,862	297.87	258,628		191,418		27,025			(64,835)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2022	12/16/2025	26,035	7,725,111	296.72	210,690		155,988		23,578			(52,769)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2022	12/19/2025	34,901	10,356,221	296.73	282,708		209,509		31,761			(70,612)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	12/21/2022	11/21/2023	1,524	6,019,131	3,949.95	540,497		82,779		580,306			(443,110)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	12/21/2022	11/21/2023			4,139.96	(385,354)		(59,018)		(332,337)			315,921				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	12/21/2022	11/22/2023	1,839	7,287,696	3,963.72	641,732		99,910		678,870			(524,529)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	12/21/2022	11/22/2023			4,375.3	(282,304)		(43,952)		(126,260)			230,746				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	12/21/2022	11/15/2024	62	246,828	3,949.88	35,285		20,927		40,632			(13,900)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	12/21/2022	11/24/2023	1,696	6,769,846	3,991.89	572,683		92,038		586,948			(465,305)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	12/21/2022	11/24/2023			4,435.46	(230,993)		(37,124)		(79,990)			187,682				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/21/2022	12/12/2024	78	315,185	4,040.32	41,105		25,006		46,750			(15,586)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/21/2022	11/28/2023	1,718	6,791,900	3,953.79	613,345		104,629		659,318			(492,480)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/21/2022	11/28/2023			4,348.87	(284,159)		(48,474)		(150,672)			228,163				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/21/2022	11/29/2023	1,156	4,538,862	3,927.54	427,269		73,926		471,917			(342,066)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/21/2022	11/29/2023			4,335.59	(194,475)		(33,648)		(110,332)			155,694				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/21/2022	12/01/2023	1,815	7,315,991	4,031.36	589,457		104,831		578,478			(469,160)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/21/2022	12/01/2023			4,434.46	(262,345)		(46,656)		(98,372)			208,805				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/21/2022	12/04/2023	1,484	6,000,298	4,043.9	476,739		88,183		461,918			(376,156)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/21/2022	12/04/2023			4,436.49	(217,581)		(40,246)		(83,370)			171,675				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/21/2022	12/06/2023	2,373	9,319,636	3,927.53	886,945		168,214		984,429			(695,793)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/21/2022	12/06/2023			4,362.11	(383,867)		(72,802)		(213,238)			301,137				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/21/2022	12/08/2023	1,887	7,362,715	3,901.21	731,031		142,029		830,819			(570,205)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/21/2022	12/08/2023			4,319.92	(333,455)		(64,786)		(214,556)			260,095				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/21/2022	12/12/2023	1,206	4,732,213	3,922.46	457,955		93,143		512,601			(353,169)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/21/2022	12/12/2023			4,345.64	(205,930)		(41,884)		(125,901)			158,810				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/21/2022	12/13/2023	1,525	6,084,756	3,989.69	533,301		109,665		559,370			(410,116)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/21/2022	12/13/2023			4,436.96	(220,865)		(45,417)		(97,604)			169,848				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/21/2022	12/15/2023	1,414	5,412,442	3,828.89	603,538		126,794		723,820			(461,529)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/21/2022	12/15/2023			4,124.57	(369,379)		(77,601)		(363,195)			282,466				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/21/2022	12/15/2023	1,915	7,498,986	3,916.84	735,070		154,426		828,006			(562,112)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/21/2022	12/15/2023			4,358.33	(319,402)		(67,101)		(193,307)			244,248				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/21/2022	12/20/2023	2,039	7,727,150	3,790.42	916,573		202,558		1,124,377			(691,228)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/21/2022	12/20/2023			4,194.45	(461,823)		(102,060)		(426,550)			348,281				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/21/2022	11/17/2023	971	3,815,483	3,930.57	358,787		51,255		383,184			(297,717)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/21/2022	11/17/2023			4,300.72	(179,253)		(25,608)		(97,068)			148,741				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57PNE97	12/21/2022	12/19/2023	11,691	4,235,468	362.3	90,251		19,750		28,874			(68,251)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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	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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/19/2023			398.53	(1,987)			(435)					1,503				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/15/2023	3,571	1,295,528	362.76	26,678			5,605		7,897			(20,401)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/15/2023			374.49	(8,750)			(1,838)		(574)			6,691				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/20/2023	3,141	1,133,076	360.72	26,606			5,880		9,980			(20,064)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/20/2023			379.71	(4,775)			(1,055)		(129)			3,601				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/20/2023	16,424	5,924,776	360.74	138,947			30,706		52,025			(104,786)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/20/2023			385.89	(13,139)			(2,904)		(80)			9,909				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/15/2023	9,828	3,566,308	362.87	72,924			15,320		21,329			(55,766)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/15/2023			381.85	(11,794)			(2,478)		(153)			9,019				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/20/2023	6,501	2,345,059	360.75	54,929			12,139		20,561			(41,425)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/20/2023			396.82	(1,430)			(316)					1,079				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/15/2023	28,917	10,495,801	362.96	213,409			44,834		61,797			(163,195)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/15/2023			387.95	(17,929)			(3,767)		(43)			13,710				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/15/2023	6,601	2,395,800	362.94	48,782			10,248		14,155			(37,304)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/15/2023			399.23	(990)			(208)					757				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/18/2023	4,113	1,491,313	362.61	31,133			6,746		9,577			(23,609)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/18/2023			377.23	(7,896)			(1,711)		(333)			5,988				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/18/2023	25,160	9,129,123	362.84	187,947			40,722		56,395			(142,526)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/18/2023			387.3	(17,109)			(3,707)		(62)			12,974				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/18/2023	3,660	1,327,874	362.82	27,339			5,924		8,231			(20,732)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/18/2023			397.13	(769)			(167)					583				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/19/2023	16,700	6,048,050	362.16	129,926			28,432		42,187			(98,254)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/19/2023			383.97	(16,366)			(3,581)		(154)			12,376				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/19/2023	7,078	2,564,261	362.28	54,714			11,973		17,539			(41,376)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/19/2023			389.31	(3,822)			(836)		(8)			2,890				03
DEC 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
DEC 23 JPUSCYCL Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/20/2024	21,092	4,026,634	190.91	102,928			63,058		29,799			(38,598)				03
Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
DEC 23 JPUSCYCL Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/15/2023	3,599	678,001	188.41	16,913			3,553		773			(12,934)				03
Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
DEC 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	International	12/20/2022	12/13/2024	43,552	4,427,496	101.66	94,247			57,385		75,732			(35,686)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/20/2022	12/19/2024	24,516	2,479,805	101.15	57,956			35,475		48,215			(21,763)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/20/2022	12/05/2025	162,122	16,461,883	101.54	414,384			305,983		354,277			(104,941)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/20/2022	12/08/2025	88,700	8,995,954	101.42	230,709			170,524		198,239			(58,264)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/20/2022	12/09/2025	121,602	12,364,533	101.68	305,222			225,673		259,676			(77,011)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/20/2022	12/12/2025	278,819	28,419,991	101.93	676,414			500,609		569,978			(170,195)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/20/2022	12/15/2025	92,349	9,415,870	101.96	223,299			165,422		188,047			(56,030)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/20/2022	12/16/2025	93,798	9,513,014	101.42	244,532			181,210		210,258			(61,301)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/20/2022	12/19/2025	93,945	9,501,633	101.14	254,686			188,915		221,246			(63,671)				03
DEC 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	12/19/2022	12/15/2023	44,036	10,094,098	229.22	162,493			34,042		36,569			(123,912)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/27/2022	12/20/2024	23,291	6,905,495	296.49	169,902			104,953		6,792			(64,243)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/27/2022	12/23/2024	2,238	666,711	297.87	15,033			9,310		525			(5,661)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/27/2022	12/19/2025	86,004	25,493,184	296.42	748,687			558,413		80,911			(188,206)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/27/2022	12/19/2025	29,091	8,681,321	298.42	229,260			170,995		22,022			(57,632)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/27/2022	12/23/2025	38,618	11,471,554	297.05	326,493			243,821		34,238			(81,773)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/26/2023	9,211	3,322,057	360.66	71,478			17,028		30,611			(54,054)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/26/2023			396.73	(1,658)			(395)		(1)			1,254				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/21/2023	2,386	860,519	360.59	18,471			4,203		7,773			(14,164)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/21/2023			383.65	(1,981)			(451)		(28)			1,519				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/27/2023	5,717	2,057,220	359.84	46,594			11,198		21,415			(35,138)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/27/2023			378.76	(8,175)			(1,965)		(414)			6,165				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/27/2023	19,004	6,839,139	359.87	154,696			37,178		70,898			(116,663)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/27/2023			385.15	(13,873)			(3,334)		(184)			10,462				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/27/2023	6,362	2,289,456	359.88	51,721			12,430		23,701			(39,005)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/27/2023			395.87	(1,272)			(306)		(1)			960				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/21/2023	4,024	1,453,836	361.32	29,815			6,784		11,754			(22,864)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/21/2023			388.03	(2,052)			(467)		(9)			1,574				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/21/2023	3,886	1,404,062	361.34	28,754			6,542		11,317			(22,050)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/21/2023			397.47	(583)			(133)					447				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/22/2023	2,423	872,819	360.2	19,216			4,414		8,400			(14,694)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	12/28/2022	12/22/2023				373.4	(5,694)		(1,308)		(637)			4,355				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	12/28/2022	12/22/2023	47,366	17,078,650	360.57	367,558			84,425		155,669			(281,074)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	12/28/2022	12/22/2023			383.84	(38,840)			(8,921)		(546)			29,701				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	12/28/2022	12/22/2023	3,994	1,440,745	360.72	30,714			7,055		12,842			(23,488)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	12/28/2022	12/22/2023			388.72	(1,877)			(431)		(8)			1,436				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	12/28/2022	12/22/2023	4,503	1,623,926	360.66	34,760			7,984		14,605			(26,582)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	12/28/2022	12/22/2023			396.73	(765)			(176)					585				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	12/28/2022	12/26/2023	6,520	2,351,304	360.63	50,660			12,069		21,760			(38,311)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	12/28/2022	12/26/2023			379.45	(8,672)			(2,066)		(372)			6,558				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	12/28/2022	12/26/2023	15,236	5,494,736	360.64	118,384			28,202		50,778			(89,526)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	12/28/2022	12/26/2023			385.47	(10,665)			(2,541)		(125)			8,065				03
DEC 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/27/2022	12/19/2024	9,563	3,568,082	373.1	71,768			44,357		52,602			(27,212)				03
DEC 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/27/2022	12/23/2024	5,864	2,163,481	368.97	53,051			32,901		41,231			(20,004)				03
DEC 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/27/2022	12/12/2025	13,374	5,031,152	376.2	113,852			84,808		93,761			(28,833)				03
DEC 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/27/2022	12/12/2025	13,891	5,256,452	378.41	108,787			81,035		88,194			(27,550)				03
DEC 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/27/2022	12/15/2025	7,774	2,915,851	375.1	69,058			51,490		57,355			(17,440)				03
DEC 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/27/2022	12/16/2025	7,206	2,685,535	372.67	69,994			52,204		59,081			(17,660)				03
DEC 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/27/2022	12/19/2025	20,467	7,567,126	369.72	221,086			165,051		190,117			(55,628)				03
DEC 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/27/2022	12/19/2025	39,428	14,702,578	372.9	380,390			283,978		320,736			(95,711)				03
DEC 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/27/2022	12/22/2025	8,132	2,997,740	368.65	91,293			68,218		79,055			(22,907)				03
DEC 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/27/2022	12/23/2025	8,618	3,193,829	370.62	90,362			67,543		77,346			(22,653)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/29/2022	12/19/2024	9,053	3,300,535	364.58	83,197			51,708		51,397			(31,489)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/29/2022	12/20/2024	9,417	3,415,437	362.7	93,790			58,341		60,565			(35,449)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/29/2022	12/27/2024	4,312	1,561,180	362.08	44,238			27,679		29,080			(16,559)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/29/2022	12/08/2025	20,380	7,449,465	365.53	238,649			178,206		153,001			(60,443)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/29/2022	12/09/2025	13,150	4,823,145	366.79	147,933			110,501		92,812			(37,432)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/29/2022	12/12/2025	41,758	15,338,607	367.32	462,263			345,621		287,595			(116,642)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/29/2022	12/15/2025	12,470	4,566,312	366.18	143,531			107,415		91,115			(36,116)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/29/2022	12/16/2025	14,105	5,147,504	364.94	168,979			126,499		109,578			(42,480)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/29/2022	12/19/2025	55,270	20,104,524	363.75	688,666			516,022		455,407			(172,644)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/29/2022	12/22/2025	13,377	4,861,235	363.4	168,819			126,614		112,295			(42,205)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/29/2022	12/26/2025	45,544	16,504,072	362.38	594,343			446,304		401,888			(148,040)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/29/2022	12/13/2024	9,479	3,471,147	366.21	80,757			49,933		47,741			(30,824)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/13/2024	14,784	4,870,599	329.45	109,931			61,803		10,687			(48,128)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/20/2024	13,393	4,375,751	326.72	115,449			65,470		14,020			(49,979)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/27/2024	13,548	4,395,958	324.48	131,197			75,029		18,899			(56,168)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/30/2024	425	140,235	329.88	3,143			1,804		315			(1,339)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/03/2025	16,084	5,304,943	329.83	154,783			111,717		29,699			(43,066)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/05/2025	13,410	4,483,677	334.35	106,817			77,158		17,115			(29,659)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/09/2025	12,319	4,065,857	330.06	117,877			85,280		22,553			(32,597)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/10/2025	14,460	4,865,107	336.45	105,498			76,355		15,573			(29,144)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/12/2025	24,712	8,135,754	329.22	245,130			177,551		48,580			(67,579)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/16/2025	16,886	5,560,341	329.28	167,470			121,488		33,254			(45,982)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/16/2025	12,238	4,181,432	341.68	70,794			51,356		8,376			(19,438)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/18/2025	25,179	8,328,073	330.75	235,459			170,940		44,268			(64,519)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/19/2025	22,658	7,466,152	329.52	222,973			161,937		43,982			(61,036)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/22/2025	10,767	3,683,181	342.07	61,513			44,725		7,221			(16,787)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/23/2025	12,755	4,210,814	330.14	122,678			89,232		23,734			(33,446)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/25/2025	20,692	6,741,828	325.82	236,442			172,109		53,723			(64,333)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/26/2025	16,892	5,474,164	324.06	206,527			150,390		49,942			(56,137)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/30/2025	24,460	8,048,635	329.05	246,872			180,037		50,097			(66,835)				03
DEC 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	12/28/2022	12/22/2023	2,784	948,481	340.69	18,291			4,201		3,817			(13,987)				03
DEC 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	12/28/2022	12/22/2023			375.96	(278)			(64)					213				03
DEC 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	12/28/2022	12/06/2024	10,475	3,603,333	343.99	83,696			51,141		37,117			(32,318)				03
DEC 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	12/28/2022	12/13/2024	8,269	2,834,681	342.79	69,959			43,014		32,608			(26,749)				03
DEC 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	12/28/2022	12/27/2024	10,141	3,460,788	341.27	92,688			57,675		45,824			(34,758)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	12/28/2022	12/02/2024	19,746	4,566,943	231.28	82,540			50,539		50,649			(32,000)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	12/28/2022	12/06/2024	41,559	9,594,313	230.86	179,951		110,581		112,752			(69,369)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	12/28/2022	12/13/2024	28,452	6,566,925	230.81	124,334		76,877		78,562			(47,457)				03
DEC 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	12/28/2022	12/12/2023	4,231	973,685	230.11	13,921		2,922		2,522			(10,999)				03
DEC 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	12/28/2022	12/12/2023			253	(254)		(53)					201				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	12/28/2022	12/19/2024	14,436	3,312,459	229.46	70,158		43,604		46,825			(26,554)				03
DEC 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	12/28/2022	12/27/2023	5,979	1,366,694	228.6	23,615		5,739		6,806			(17,876)				03
DEC 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	12/28/2022	12/27/2023			251.89	(478)		(116)					362				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	12/28/2022	12/27/2024	23,968	5,486,647	228.92	121,755		76,181		83,342			(45,574)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/30/2022	10/23/2024	11,296	3,458,896	306.21	59,868		35,302		34,626			(24,566)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/30/2022	10/28/2024	8,537	2,634,256	308.57	39,526		23,430		21,003			(16,097)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/30/2022	11/01/2024	8,026	2,478,457	308.81	36,758		21,879		19,459			(14,880)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/30/2022	11/08/2024	7,244	2,229,461	307.75	35,642		21,364		19,813			(14,278)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/30/2022	11/15/2024	7,843	2,419,850	308.55	37,096		22,388		20,159			(14,708)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/30/2022	11/22/2024	7,669	2,360,472	307.8	38,268		23,250		21,512			(15,018)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/30/2022	11/25/2024	3,160	975,887	308.87	14,850		9,047		8,055			(5,802)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/30/2022	10/24/2025	26,887	8,255,788	307.05	201,387		148,287		127,000			(53,100)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/30/2022	10/27/2025	11,822	3,676,533	310.98	74,718		55,074		42,990			(19,643)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/30/2022	10/28/2025	10,614	3,247,143	305.94	83,636		61,669		54,066			(21,967)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/30/2022	10/31/2025	32,420	9,972,022	307.59	238,286		175,883		148,788			(62,403)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/30/2022	11/04/2025	16,156	4,992,056	309	112,119		82,871		67,814			(29,249)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/30/2022	11/07/2025	25,594	7,851,779	306.78	195,539		144,677		124,606			(50,863)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/30/2022	11/10/2025	13,841	4,301,607	310.79	89,135		66,017		51,799			(23,119)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/30/2022	11/14/2025	33,050	10,163,814	307.53	245,891		182,359		154,276			(63,532)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/30/2022	11/17/2025	11,033	3,385,442	306.85	84,622		62,821		53,961			(21,802)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/30/2022	11/18/2025	14,214	4,378,650	308.05	103,621		76,950		64,399			(26,671)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/30/2022	11/21/2025	41,898	12,908,863	308.1	305,439		227,047		189,706			(78,392)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/30/2022	11/25/2025	18,598	5,683,366	305.59	151,016		112,404		99,145			(38,612)				03
OCT 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	01/03/2023	10/31/2024	5,342	839,585	157.18	24,945		14,855		66,049			(10,091)				03
DEC 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	01/03/2023	12/06/2024	16,903	2,685,096	158.85	68,797		42,397		195,601			(26,400)				03

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DEC 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	01/03/2023	12/30/2024	12,482	1,977,736	158.45		53,672		33,758		154,118			(19,914)				03
NOV 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	01/03/2023	11/02/2023	2,358	363,785	154.29		10,068		1,070		16,487			(8,997)				03
NOV 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	01/03/2023	11/02/2023			166.4						(46)							03
DEC 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	01/03/2023	12/01/2023	3,706	582,844	157.28		11,747		2,171		17,812			(9,576)				03
DEC 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	01/03/2023	12/01/2023			172.26						(6)							03
DEC 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	01/03/2023	12/29/2023	5,081	791,208	155.73		19,764		4,913		35,249			(14,850)				03
DEC 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	01/03/2023	12/29/2023			169.62						(411)							03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/04/2023	12/27/2024	41,321	12,267,905	296.89		303,665		190,791		11,690			(112,874)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/04/2023	01/03/2025	13,022	3,853,195	295.91		101,875		64,372		4,480			(37,504)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/04/2023	12/19/2025	12,730	3,798,215	298.36		103,276		77,601		9,701			(25,675)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/04/2023	12/23/2025	28,734	8,540,811	297.24		246,918		185,759		24,958			(61,159)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/04/2023	12/26/2025	103,060	30,627,510	297.18		889,208		669,570		90,648			(219,639)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/04/2023	12/29/2025	51,269	15,245,755	297.37		438,711		330,646		44,464			(108,065)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/04/2023	12/30/2025	44,001	13,082,951	297.33		377,517		284,611		38,401			(92,906)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/04/2023	01/02/2026	38,293	11,393,565	297.54		325,515		245,626		32,872			(79,888)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	01/02/2024	3,427	1,231,496	359.35		29,198		7,585		14,094			(21,613)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	01/02/2024			380.24		(4,352)		(1,131)		(202)			3,222				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	01/02/2024	4,721	1,696,852	359.46		39,983		10,387		19,140			(29,596)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	01/02/2024			395.41		(1,039)		(270)		(1)			769				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	01/02/2024	14,407	5,178,268	359.43		122,170		31,737		58,642			(90,433)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	01/02/2024			385.03		(10,949)		(2,844)		(198)			8,105				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	01/03/2024	2,997	1,078,997	359.98		24,668		6,459		11,407			(18,209)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	01/03/2024			379.28		(4,196)		(1,099)		(238)			3,098				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	01/03/2024	11,396	4,104,494	360.17		92,763		24,289		42,291			(68,474)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	01/03/2024			384.49		(9,231)		(2,417)		(195)			6,814				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	01/03/2024	10,752	3,871,960	360.12		87,735		22,972		40,167			(64,763)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	01/03/2024			392.04		(3,656)		(957)		(14)			2,698				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	01/04/2024	4,723	1,701,659	360.26		38,307		10,109		17,401			(28,198)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	01/04/2024			384.77		(3,732)		(985)		(78)			2,747				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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
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JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	01/04/2024	5,208	1,878,348	360.67		41,247		10,885		18,157			(30,362)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	01/04/2024			392.7		(1,614)		(426)		(5)			1,188				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/29/2023	5,012	1,490,249	297.36		34,279		8,618		18,728			(25,661)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/29/2023			320.93		(2,105)		(529)		(24)			1,576				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	01/04/2024	4,722	1,404,835	297.54		32,106		8,472		17,594			(23,634)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	01/04/2024			322.32		(1,700)		(449)		(18)			1,251				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/08/2023	4,815	1,447,717	300.69		24,988		5,103		8,631			(19,885)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/08/2023			322.75		(1,348)		(275)		(2)			1,073				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/13/2023	3,378	1,015,874	300.71		17,668		3,816		6,323			(13,852)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/13/2023			322.33		(1,047)		(226)		(3)			821				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/14/2023	3,765	1,132,313	300.72		19,693		4,299		7,095			(15,394)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/14/2023			321.77		(1,280)		(279)		(4)			1,001				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/15/2023	5,607	1,685,545	300.63		29,547		6,518		10,854			(23,030)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/15/2023			323.57		(1,458)		(322)		(3)			1,136				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/19/2023	5,515	1,654,934	300.1		30,496		7,003		12,234			(23,492)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/19/2023			324.35		(1,324)		(304)		(3)			1,020				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/20/2023	3,591	1,070,869	298.23		22,837		5,296		11,204			(17,542)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/20/2023			322.01		(1,221)		(283)		(6)			938				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/22/2023	7,186	2,140,754	297.89		46,927		11,089		23,952			(35,838)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/22/2023			321.82		(2,587)		(611)		(15)			1,976				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/27/2023	6,148	1,830,847	297.81		40,636		10,044		21,254			(30,593)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/27/2023			320.43		(2,766)		(684)		(33)			2,083				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/28/2023	3,535	1,052,196	297.65		23,649		5,896		12,581			(17,754)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/28/2023			321.66		(1,343)		(335)		(12)			1,008				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/28/2023	2,346	841,120	358.52		20,833		5,194		10,497			(15,640)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/28/2023			374.33		(5,185)		(1,293)		(570)			3,892				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/28/2023	2,606	836,993	359.49		21,894		5,458		10,280			(16,436)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/28/2023			389.18		(1,199)		(299)		(6)			900				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/28/2023	6,038	2,171,419	359.6		50,421		12,570		23,470			(37,851)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2023	12/28/2023			395.51		(1,268)		(316)		(1)			952				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2023	12/29/2023	2,527	907,893	359.28		21,505		5,407		10,295			(16,098)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2023	12/29/2023			374.76		(5,382)		(1,353)		(566)			4,029				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2023	12/29/2023	26,445	9,502,435	359.33		224,517		56,446		107,037			(168,071)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2023	12/29/2023			382.38		(26,180)		(6,582)		(700)			19,598				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2023	12/29/2023	6,078	2,186,756	359.8		50,202		12,621		23,110			(37,580)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2023	12/29/2023			385.91		(4,072)		(1,024)		(51)			3,048				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2023	12/29/2023	9,200	3,307,190	359.46		77,468		19,476		36,607			(57,991)				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2023	12/29/2023			395.41		(1,932)		(486)		(2)			1,446				03
DEC 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	01/04/2023	12/23/2024	40,053	4,044,169	100.97		100,453		63,170		82,264			(37,283)				03
DEC 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	01/04/2023	12/30/2024	35,399	3,583,414	101.23		85,311		53,955		68,915			(31,356)				03
DEC 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	01/04/2023	12/09/2025	16,627	1,691,652	101.74		42,333		31,799		35,129			(10,534)				03
DEC 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	01/04/2023	12/19/2025	418,069	42,358,708	101.32		1,130,875		852,102		954,449			(278,774)				03
DEC 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	01/04/2023	12/22/2025	94,356	9,551,681	101.23		258,819		195,195		219,067			(63,624)				03
DEC 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	01/04/2023	12/23/2025	333,380	33,758,080	101.26		910,795		687,106		770,209			(223,689)				03
DEC 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	01/04/2023	12/29/2025	114,337	11,604,100	101.49		303,223		229,164		254,407			(74,059)				03
DEC 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	01/04/2023	12/30/2025	294,016	29,795,546	101.34		796,194		601,911		671,602			(194,283)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
Options	Index		Index		01/10/2023	11/21/2025	543	2,376,252	4,378.09		253,236		189,684		297,180			(63,551)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
Options	Index		Index		01/10/2023	12/02/2025	491	2,150,508	4,380.21		230,187		173,022		270,711			(57,165)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
Options	Index		Index		01/10/2023	12/11/2025	604	2,608,485	4,322.19		300,952		226,846		355,999			(74,107)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
Options	Index		Index		01/10/2023	11/08/2024	370	1,518,042	4,098.94		168,831		102,414		199,469			(66,417)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
Options	Index		Index		01/10/2023	11/14/2024	314	1,351,191	4,301.1		112,792		68,817		127,680			(43,976)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
Options	Index		Index		01/10/2023	11/20/2024	317	1,335,471	4,209.92		128,135		78,620		148,979			(49,515)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
Options	Index		Index		01/10/2023	11/22/2024	336	1,434,849	4,266.7		127,141		78,154		145,662			(48,987)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
Options	Index		Index		01/10/2023	11/27/2024	488	2,098,898	4,299.61		178,291		110,098		202,486			(68,193)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
Options	Index		Index		01/10/2023	12/05/2024	355	1,535,479	4,327		126,075		78,410		142,757			(47,665)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
Options	Index		Index		01/10/2023	12/10/2024	262	1,101,581	4,202.1		108,999		68,086		127,489			(40,914)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
Options	Index		Index		01/10/2023	12/11/2024	155	656,171	4,222.19		63,179		39,498		73,586			(23,681)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
Options	Index		Index		01/10/2023	11/14/2025	523	2,210,901	4,227.99		279,323		208,751		332,901			(70,571)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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	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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	01/11/2023	01/09/2026	37,610	13,729,823	365.06		505,851		384,947		295,025			(120,904)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	01/11/2023	12/30/2024	10,116	3,650,666	360.87		124,329		79,071		73,808			(45,258)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	01/11/2023	01/09/2025	7,825	2,840,077	362.97		89,043		57,076		50,615			(31,967)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	01/11/2023	01/10/2025	3,284	1,192,390	363.04		37,279		23,914		21,176			(13,365)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	01/11/2023	12/23/2025	6,878	2,517,246	365.99		89,275		67,600		51,005			(21,675)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	01/11/2023	12/29/2025	23,545	8,532,487	362.39		342,345		259,688		208,068			(82,657)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	01/11/2023	12/30/2025	21,071	7,615,722	361.44		315,215		239,179		194,608			(76,036)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	01/11/2023	01/02/2026	38,310	13,904,943	362.96		548,214		416,339		330,394			(131,875)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	01/11/2023	01/05/2026	21,771	7,909,498	363.31		308,490		234,487		185,076			(74,004)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	01/11/2023	01/06/2026	14,573	5,316,325	364.8		197,468		150,141		115,546			(47,327)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/12/2023	01/05/2024	3,366	1,215,431	361.11		32,278		8,778		11,109			(23,500)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/12/2023	01/05/2024			376.41		(8,919)		(2,426)		(600)			6,494				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/12/2023	01/05/2024	25,120	9,096,381	362.11		228,094		62,031		72,014			(166,063)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/12/2023	01/05/2024			385.66		(27,381)		(7,446)		(326)			19,935				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/12/2023	01/05/2024	8,361	3,022,080	361.45		78,677		21,397		26,324			(57,280)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/12/2023	01/05/2024			396.89		(2,508)		(682)		(2)			1,826				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/12/2023	01/08/2024	4,081	1,477,597	362.04		37,344		10,385		12,041			(26,959)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/12/2023	01/08/2024			381.61		(6,734)		(1,873)		(202)			4,861				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/12/2023	01/08/2024	11,714	4,243,112	362.23		106,010		29,480		33,639			(76,530)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/12/2023	01/08/2024			388.69		(9,371)		(2,606)		(66)			6,765				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/12/2023	01/09/2024	15,153	5,498,706	362.88		132,437		37,097		39,877			(95,340)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/12/2023	01/09/2024			386.78		(14,850)		(4,160)		(167)			10,690				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/12/2023	01/09/2024	10,804	3,918,913	362.73		95,183		26,662		29,058			(68,521)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/12/2023	01/09/2024			396.28		(3,565)		(999)		(4)			2,567				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/12/2023	01/10/2024	4,007	1,453,521	362.77		35,259		9,947		10,784			(25,312)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/12/2023	01/10/2024			382.14		(6,331)		(1,786)		(183)			4,545				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/12/2023	01/11/2024	3,552	1,290,644	363.31		30,374		8,630		8,893			(21,744)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/12/2023	01/11/2024			392.45		(1,883)		(535)		(7)			1,348				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/12/2023	01/10/2024	4,328	1,570,494	362.89		37,824		10,671		11,447			(27,153)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2023	01/10/2024	.....	.....	389.6	.....	(3,159)	.....	(891)	.....	(20)	.....	.....	2,268	.....	.....	.....	03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2023	01/11/2024	5,326	1,934,402	363.18	.....	45,859	.....	13,030	.....	13,589	.....	.....	(32,830)	.....	.....	.....	03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2023	01/11/2024	.....	.....	399.52	.....	(1,225)	.....	(348)	.....	(1)	.....	.....	.877	.....	.....	.....	03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/12/2023	12/20/2024	307	1,240,729	4,036.86	.....	167,075	.....	105,997	.....	186,301	.....	.....	(61,079)	.....	.....	.....	03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/12/2023	01/06/2025	214	862,830	4,024.02	.....	119,687	.....	76,965	.....	133,978	.....	.....	(42,722)	.....	.....	.....	03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/12/2023	01/10/2025	139	564,602	4,068.03	.....	74,390	.....	47,984	.....	82,649	.....	.....	(26,406)	.....	.....	.....	03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/12/2023	12/12/2025	191	763,149	3,987.61	.....	135,107	.....	102,350	.....	154,065	.....	.....	(32,757)	.....	.....	.....	03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/12/2023	12/12/2025	217	938,862	4,320.18	.....	116,036	.....	87,903	.....	128,552	.....	.....	(28,133)	.....	.....	.....	03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/12/2023	12/16/2025	235	978,413	4,168.96	.....	143,168	.....	108,587	.....	161,443	.....	.....	(34,581)	.....	.....	.....	03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/12/2023	12/19/2025	163	616,393	3,784.34	.....	134,251	.....	101,915	.....	154,303	.....	.....	(32,336)	.....	.....	.....	03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/12/2023	12/19/2025	402	1,664,910	4,143.32	.....	251,128	.....	190,641	.....	283,402	.....	.....	(60,487)	.....	.....	.....	03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/12/2023	12/26/2025	415	1,662,386	4,002.76	.....	291,622	.....	221,839	.....	332,366	.....	.....	(69,783)	.....	.....	.....	03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/12/2023	12/29/2025	338	1,380,053	4,087.23	.....	221,802	.....	168,875	.....	251,889	.....	.....	(52,928)	.....	.....	.....	03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/12/2023	01/02/2026	265	1,046,062	3,953.52	.....	193,511	.....	147,505	.....	221,202	.....	.....	(46,006)	.....	.....	.....	03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/12/2023	01/06/2026	299	1,226,790	4,098.59	.....	195,582	.....	149,255	.....	222,037	.....	.....	(46,327)	.....	.....	.....	03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2023	01/05/2026	14,042	5,194,339	369.92	.....	190,904	.....	145,643	.....	130,787	.....	.....	(45,260)	.....	.....	.....	03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2023	01/05/2026	8,360	3,104,571	371.37	.....	108,408	.....	82,706	.....	73,378	.....	.....	(25,702)	.....	.....	.....	03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2023	01/06/2026	6,707	2,484,512	370.45	.....	89,661	.....	68,423	.....	61,173	.....	.....	(21,238)	.....	.....	.....	03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2023	01/06/2026	6,168	2,299,831	372.88	.....	76,117	.....	58,088	.....	50,875	.....	.....	(18,030)	.....	.....	.....	03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2023	01/09/2026	21,453	7,933,697	369.82	.....	293,046	.....	223,825	.....	201,078	.....	.....	(69,221)	.....	.....	.....	03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2023	01/09/2026	15,606	5,818,091	372.82	.....	193,223	.....	147,581	.....	129,292	.....	.....	(45,642)	.....	.....	.....	03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2023	12/27/2024	6,894	2,532,614	367.35	.....	87,160	.....	55,611	.....	53,252	.....	.....	(31,550)	.....	.....	.....	03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2023	01/10/2025	5,532	2,043,303	369.33	.....	65,228	.....	42,074	.....	38,977	.....	.....	(23,154)	.....	.....	.....	03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2023	11/28/2025	1,269	477,944	376.77	.....	13,451	.....	10,146	.....	8,567	.....	.....	(3,305)	.....	.....	.....	03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2023	12/19/2025	6,864	2,580,370	375.95	.....	75,688	.....	57,458	.....	48,937	.....	.....	(18,230)	.....	.....	.....	03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2023	12/23/2025	17,230	6,315,103	366.52	.....	259,858	.....	197,502	.....	182,422	.....	.....	(62,356)	.....	.....	.....	03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2023	12/23/2025	25,165	9,287,410	369.06	.....	350,051	.....	266,052	.....	240,748	.....	.....	(83,999)	.....	.....	.....	03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	.01/11/2023	12/29/2025	16,438	6,046,488	367.84	238,276		181,417		165,756			(56,859)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	.01/11/2023	12/30/2025	42,036	15,409,845	366.59	634,061		482,898		445,519			(151,163)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	.01/11/2023	12/30/2025	24,996	9,250,064	370.06	337,518		257,052		230,601			(80,466)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.01/12/2023	01/09/2026	265	1,018,726	3,844.83	210,132		160,496		241,848			(49,636)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.01/12/2023	01/09/2026	306	1,297,413	4,235.76	178,414		136,270		200,751			(42,144)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.01/12/2023	01/10/2025	59,822	6,107,275	102.09	156,675		101,199		96,268			(55,476)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.01/12/2023	12/30/2025	278,157	28,207,878	101.41	897,056		683,828		627,736			(213,228)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.01/12/2023	01/05/2026	153,198	15,564,902	101.6	482,726		368,619		335,279			(114,107)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.01/12/2023	01/06/2026	178,020	18,218,572	102.34	509,315		389,034		341,790			(120,281)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.01/12/2023	01/09/2026	362,399	37,098,826	102.37	1,033,563		790,148		692,831			(243,415)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/13/2023	01/12/2026	16,789	5,023,599	299.22	139,266		106,558		12,271			(32,708)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/13/2023	01/03/2025	15,517	4,616,973	297.55	116,802		75,041		4,079			(41,762)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/13/2023	01/09/2025	20,836	6,222,574	298.64	147,405		95,140		4,710			(52,266)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/13/2023	01/10/2025	8,840	2,641,885	298.85	61,778		39,904		1,939			(21,875)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/13/2023	12/19/2025	12,609	3,731,794	295.97	121,347		92,206		12,445			(29,142)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/13/2023	12/29/2025	11,674	3,472,404	297.44	105,070		80,072		10,049			(24,998)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/13/2023	01/02/2026	57,501	17,129,482	297.9	506,761		386,640		47,481			(120,121)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/13/2023	01/05/2026	32,401	9,629,295	297.19	295,973		226,011		29,059			(69,962)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/13/2023	01/06/2026	41,908	12,526,586	298.91	352,080		268,932		31,276			(83,148)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/13/2023	01/09/2026	134,976	40,332,050	298.81	1,140,890		872,199		102,483			(268,692)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/17/2023	10/09/2025	14,216	5,300,140	372.82	151,120		112,352		68,875			(38,768)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/17/2023	10/10/2025	25,301	9,256,946	365.87	338,783		251,959		178,801			(86,824)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/17/2023	10/14/2025	24,470	8,923,508	364.67	341,113		254,042		184,431			(87,071)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/17/2023	10/15/2025	29,418	10,925,071	371.38	329,476		245,460		155,524			(84,016)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/17/2023	10/16/2025	14,447	5,337,159	369.42	172,791		128,773		85,093			(44,018)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/17/2023	10/17/2025	19,536	7,139,108	365.44	266,076		198,362		141,887			(67,714)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/17/2023	10/21/2025	27,900	10,118,703	362.68	414,870		309,709		233,216			(105,161)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/17/2023	10/21/2025	13,384	5,068,564	378.71	116,706		87,124		46,532			(29,583)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 25 JPMorgan MOZA1C2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/23/2025	21,620	7,885,452	364.73		301,815		225,463		163,481			(76,352)				03
OCT 25 JPMorgan MOZA1C2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/24/2025	22,637	8,261,767	364.97		313,747		234,455		169,240			(79,292)				03
OCT 25 JPMorgan MOZA1C2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/28/2025	26,520	9,709,204	366.11		355,367		265,911		187,734			(89,456)				03
OCT 25 JPMorgan MOZA1C2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/28/2025	15,494	5,846,695	377.35		142,391		106,547		58,989			(35,844)				03
OCT 25 JPMorgan MOZA1C2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/29/2025	15,085	5,540,128	367.26		194,899		145,886		100,734			(49,013)				03
OCT 24 JPMorgan MOZA1C2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/30/2025	20,088	7,427,989	369.78		239,243		179,138		117,526			(60,105)				03
OCT 24 JPMorgan MOZA1C2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/14/2024	16,160	5,846,870	361.82		196,824		117,660		101,411			(79,164)				03
OCT 24 JPMorgan MOZA1C2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/18/2024	19,659	7,086,644	360.48		253,207		152,003		135,747			(101,203)				03
OCT 24 JPMorgan MOZA1C2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/24/2024	19,152	6,952,823	363.03		223,315		134,890		112,005			(88,424)				03
OCT 24 JPMorgan MOZA1C2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/29/2024	17,143	6,224,368	363.09		200,056		121,452		100,559			(78,604)				03
OCT 24 JPMorgan MOZA1C2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/30/2024	4,091	1,500,302	366.71		41,035		24,937		18,517			(16,098)				03
OCT 25 JPMorgan MOZA1C2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/08/2025	17,172	6,296,581	366.68		223,921		166,419		116,197			(57,502)				03
JAN 24 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	01/18/2023	01/12/2024	10,153,207	10,153,207	3,999.09		351,301		101,356		710,563			(249,945)				03
JAN 24 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	01/18/2023	01/12/2024	92,166,325	92,166,325	3,999.09		3,188,955		920,063		6,450,179			(2,268,892)				03
JAN 24 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	01/18/2023	01/12/2024	6,082,003	6,082,003	3,999.09		232,941		67,207		501,469			(165,734)				03
JAN 24 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	01/18/2023	01/12/2024	99,774,937	99,774,937	3,999.09		4,010,952		1,157,222		8,967,153			(2,853,731)				03
JAN 24 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	01/18/2023	01/12/2024	3,112,728	3,112,728	3,999.09		126,999		36,641		287,387			(90,358)				03
JAN 24 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	01/18/2023	01/12/2024	9,764,679	9,764,679	3,999.09		404,258		116,635		925,323			(287,623)				03
JAN 24 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	01/18/2023	01/12/2024	19,498,436	19,498,436	3,999.09		846,232		244,151		2,032,495			(602,081)				03
JAN 24 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	01/18/2023	01/12/2024	8,161,508	8,161,508	3,999.09		386,039		111,378		1,009,302			(274,661)				03
JAN 24 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2023	01/12/2024	35,934	10,691,820	297.54		236,148		68,710		6,998			(167,438)				03
JAN 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	01/19/2023	01/12/2024	9,436	37,733,734	3,999.09		2,594,283		754,834		3,647,402			(1,839,449)				03
JAN 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	01/19/2023	01/12/2024			4,243.03		(1,354,071)		(393,981)		(1,872,923)			960,090				03
JAN 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	01/19/2023	01/12/2024	17,678	70,694,593	3,999.09		4,819,775		1,402,364		6,833,451			(3,417,411)				03
JAN 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	01/19/2023	01/12/2024			4,303.02		(2,007,788)		(584,187)		(2,819,141)			1,423,601				03
JAN 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	01/19/2023	01/12/2024	487	1,945,557	3,999.09		136,569		39,736		188,061			(96,833)				03
JAN 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	01/19/2023	01/12/2024			4,339.01		(51,548)		(14,998)		(67,518)			36,549				03
JAN 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	01/19/2023	01/12/2024	1,075	4,299,942	3,999.09		287,269		83,584		415,639			(203,685)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	01/19/2023	01/12/2024			4,359.01		(90,340)		(26,285)		(137,507)			64,055				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	01/19/2023	01/12/2024	1,263	5,051,451	3,999.09		326,505		95,000		488,281			(231,505)				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	01/19/2023	01/12/2024			4,363.01		(93,061)		(27,077)		(158,854)			65,984				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	01/19/2023	01/12/2024	1,401	5,601,725	3,999.09		350,357		101,940		541,472			(248,417)				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	01/19/2023	01/12/2024			4,379		(82,380)		(23,969)		(164,504)			58,410				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	01/19/2023	01/12/2024	168	673,007	3,999.09		42,109		12,252		65,054			(29,857)				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	01/19/2023	01/12/2024			4,438.99		(6,038)		(1,757)		(14,956)			4,281				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	01/19/2023	01/12/2024	522	2,087,325	3,999.09		132,002		38,407		201,764			(93,595)				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	01/19/2023	01/12/2024			4,458.99		(16,384)		(4,767)		(41,911)			11,617				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	01/19/2023	01/12/2024	487	1,947,157	3,999.09		124,481		36,219		188,215			(88,262)				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	01/19/2023	01/12/2024			4,293.02		(49,212)		(14,319)		(80,564)			34,894				03
JAN 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	01/19/2023	01/12/2024	4,392	19,320,492	4,399		609,261		177,271		471,905			(431,990)				03
JAN 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	01/19/2023	01/15/2025	181	795,823	4,399		57,215		37,352		69,037			(19,863)				03
JAN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/18/2023	01/12/2024	53,875	12,423,366	230.59		212,269		61,762		41,737			(150,507)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	01/20/2023	01/12/2024	93,479	30,488,283	326.15		590,540		172,311		9,439			(418,230)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	01/20/2023	01/15/2025	4,894	1,596,084	326.15		46,046		30,102		7,863			(15,944)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	12/19/2025	41,431	12,656,241	305.48		405,192		309,920		226,619			(95,272)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	12/22/2025	17,660	5,341,526	302.47		194,257		148,711		115,809			(45,546)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	12/23/2025	13,044	3,926,433	301.02		151,568		116,065		92,988			(35,504)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	12/02/2024	10,525	3,234,098	307.29		67,989		42,983		31,612			(25,006)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	12/09/2024	7,929	2,428,850	306.34		54,311		34,540		26,309			(19,771)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	12/13/2024	12,682	3,910,687	308.37		77,993		49,766		35,223			(28,227)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	12/20/2024	9,529	2,908,805	305.27		69,750		44,760		35,387			(24,989)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	12/23/2024	3,767	1,142,206	303.18		30,818		19,824		16,752			(10,994)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	11/28/2025	12,620	3,790,814	300.38		148,664		113,002		91,913			(35,662)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	11/28/2025	33,300	10,241,174	307.54		296,706		225,531		157,336			(71,175)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	12/02/2025	17,738	5,413,356	305.19		174,006		132,425		97,480			(41,581)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	12/05/2025	11,960	3,591,124	300.27		141,841		108,044		88,007			(33,798)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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	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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	01/12/2024	167,925	61,238,732	364.68		1,509,642		441,742		344,427			(1,067,900)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	01/15/2025	14,131	5,153,176	364.68		170,133		111,377		82,523			(58,756)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	12/05/2025	61,252	18,819,031	307.24		554,330		422,245		296,827			(132,084)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	12/09/2025	21,119	6,460,036	305.89		202,318		154,294		111,776			(48,024)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	12/12/2025	16,591	4,985,556	300.49		195,779		149,439		121,075			(46,339)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	12/12/2025	40,878	12,567,923	307.45		368,310		281,134		196,674			(87,176)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	12/15/2025	13,657	4,154,316	304.2		140,116		107,046		80,487			(33,070)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	12/16/2025	20,075	6,115,965	304.65		202,561		154,798		115,243			(47,763)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	12/19/2025	20,838	6,228,678	298.91		261,308		199,867		166,638			(61,441)				03
JAN 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2023	01/18/2024	4,033	756,435	187.54		25,854		7,894		2,148			(17,961)				03
JAN 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2023	01/18/2024			204.05		(4,033)		(1,232)					2,802				03
DEC 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2023	12/27/2024	25,064	4,765,179	190.12		143,366		92,646		40,458			(50,720)				03
JAN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2023	01/06/2025	17,429	3,313,280	190.1		100,218		65,261		28,831			(34,956)				03
JAN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2023	01/23/2025	20,932	4,012,021	191.67		107,799		71,077		28,598			(36,723)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2023	01/22/2024	16,154	5,906,684	365.64		140,220		43,892		30,937			(96,328)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2023	01/22/2024			388.79		(17,124)		(5,360)		(172)			11,764				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2023	01/22/2024	7,776	2,844,207	365.75		67,032		20,982		14,645			(46,050)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2023	01/22/2024			393.86		(4,821)		(1,509)		(17)			3,312				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2023	01/22/2024	9,576	3,502,098	365.72		82,736		25,898		18,117			(56,838)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2023	01/22/2024			402.33		(2,107)		(659)		(1)			1,447				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2023	01/23/2024	10,562	3,869,452	366.34		88,197		27,775		18,312			(60,422)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2023	01/23/2024			388.9		(11,196)		(3,526)		(113)			7,670				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2023	01/23/2024	7,596	2,783,090	366.4		63,197		19,902		13,046			(43,295)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2023	01/23/2024			397.44		(3,114)		(981)		(5)			2,134				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2023	01/12/2024	4,789	1,744,499	364.26		44,348		13,014		10,476			(31,334)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2023	01/12/2024			381.44		(10,057)		(2,951)		(284)			7,106				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2023	01/12/2024	29,297	10,681,841	364.61		266,013		78,061		60,743			(187,952)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2023	01/12/2024			388.62		(30,176)		(8,855)		(207)			21,321				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2023	01/12/2024	18,155	6,619,937	364.64		164,482		48,267		37,468			(116,215)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.01/24/2023	.01/12/2024			400.28		(4,902)		(1,438)		(2)			3,463				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.01/24/2023	.01/16/2024	13,332	4,860,679	364.58		121,857		36,729		28,640			(85,128)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.01/24/2023	.01/16/2024			389.04		(13,466)		(4,059)		(100)			9,407				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.01/24/2023	.01/17/2024	15,779	5,755,430	364.75		142,959		43,370		33,286			(99,589)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.01/24/2023	.01/17/2024			388.6		(16,726)		(5,074)		(143)			11,652				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.01/24/2023	.01/17/2024	9,584	3,495,850	364.77		86,733		26,312		20,156			(60,420)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.01/24/2023	.01/17/2024			396		(4,504)		(1,366)		(7)			3,138				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.01/24/2023	.01/18/2024	5,652	2,066,377	365.57		49,007		14,963		10,598			(34,044)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.01/24/2023	.01/18/2024			395.59		(2,770)		(846)		(5)			1,924				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.01/24/2023	.01/19/2024	4,795	1,750,906	365.17		42,530		13,068		9,634			(29,462)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.01/24/2023	.01/19/2024			383.59		(8,439)		(2,593)		(200)			5,846				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.01/24/2023	.01/19/2024	21,625	7,904,534	365.52		188,141		57,809		41,188			(130,333)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.01/24/2023	.01/19/2024			391.07		(17,733)		(5,449)		(99)			12,284				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	.01/25/2023	.01/03/2024	1,381	5,262,630	3,809.69		521,367		143,720		752,495			(377,647)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	.01/25/2023	.01/03/2024			4,232		(161,572)		(44,539)		(272,296)			117,033				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	.01/25/2023	.01/05/2024	2,080	7,950,594	3,822.75		772,016		216,074		1,111,377			(555,941)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	.01/25/2023	.01/05/2024			4,239.62		(240,708)		(67,370)		(403,119)			173,338				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	.01/25/2023	.01/09/2024	1,335	5,162,048	3,865.4		471,045		135,748		667,162			(335,297)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	.01/25/2023	.01/09/2024			4,268.34		(148,867)		(42,901)		(238,332)			105,966				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	.01/25/2023	.01/11/2024	1,152	4,494,093	3,901.8		389,108		113,722		540,186			(275,386)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	.01/25/2023	.01/11/2024			4,338.04		(100,317)		(29,319)		(159,365)			70,998				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	.01/25/2023	.01/12/2024	1,900	7,534,456	3,964.71		605,833		178,288		789,767			(427,545)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	.01/25/2023	.01/12/2024			4,368.38		(180,433)		(53,099)		(233,621)			127,334				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	.01/25/2023	.01/17/2024	1,084	4,292,278	3,958.79		354,004		107,697		460,933			(246,307)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	.01/25/2023	.01/17/2024			4,357.59		(111,969)		(34,064)		(144,619)			77,905				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	.01/25/2023	.01/19/2024	1,913	7,473,353	3,906.9		671,773		206,989		901,385			(464,784)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	.01/25/2023	.01/19/2024			4,345.8		(190,631)		(58,738)		(270,993)			131,893				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/25/2023	01/24/2024	1,821	7,215,669	3,963.39	594,138		188,746		777,726			(405,393)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/25/2023	01/24/2024		4,371.26		(181,067)		(57,521)		(241,213)			123,546				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/25/2023	01/23/2025	49	193,684	3,921.53	30,250		19,973		34,964			(10,278)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/25/2023	12/22/2023	2,230	8,496,758	3,809.71	884,249		220,390		1,193,499			(663,858)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/25/2023	12/22/2023		4,225.36		(311,443)		(77,624)		(421,810)			233,819				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/25/2023	12/27/2023	1,410	5,357,986	3,799.37	566,561		147,577		773,758			(418,984)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/25/2023	12/27/2023		4,136.88		(262,488)		(68,373)		(366,595)			194,115				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/25/2023	12/28/2023	1,874	7,083,507	3,779.14	788,826		207,214		1,064,061			(581,612)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/25/2023	12/28/2023		4,218.76		(274,124)		(72,009)		(375,146)			202,115				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/25/2023	12/29/2023	1,878	7,215,193	3,841.69	703,846		186,435		960,925			(517,411)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/25/2023	12/29/2023		3,988.95		(521,743)		(138,200)		(718,168)			383,543				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/25/2023	01/02/2024	1,570	5,950,340	3,790.46	621,001		169,862		881,338			(451,139)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/25/2023	01/02/2024		4,236.75		(187,291)		(51,230)		(302,649)			136,062				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPROB8K5P83	01/25/2023	12/27/2024	29,607	6,751,630	228.04	199,553		129,695		112,952			(69,858)				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPROB8K5P83	01/25/2023	01/03/2025	20,550	4,696,022	228.52	134,395		87,815		75,223			(46,580)				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPROB8K5P83	01/25/2023	01/09/2025	16,877	3,878,966	229.84	100,923		66,240		54,122			(34,684)				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPROB8K5P83	01/25/2023	01/10/2025	21,856	5,046,836	230.91	121,084		79,530		62,421			(41,553)				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPROB8K5P83	01/25/2023	01/23/2025	34,611	8,001,613	231.19	188,974		125,286		97,769			(63,687)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	01/26/2023	01/24/2025	63,317	6,522,968	103.02	149,999		99,654		82,418			(50,345)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	01/26/2023	12/30/2025	14,651	1,484,727	101.34	49,403		38,120		33,466			(11,283)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	01/26/2023	01/09/2026	137,618	14,138,897	102.74	387,533		299,851		245,932			(87,682)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	01/26/2023	01/13/2026	109,311	11,265,590	103.06	295,577		228,949		184,516			(66,628)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	01/26/2023	01/16/2026	411,370	42,350,519	102.95	1,129,621		875,692		709,617			(253,930)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	01/26/2023	01/20/2026	107,360	11,059,170	103.01	292,771		227,201		183,582			(65,570)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	01/26/2023	01/23/2026	454,669	46,917,286	103.19	1,211,238		940,713		752,929			(270,525)				03
JAN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPROB8K5P83	01/25/2023	01/03/2024	4,124	937,853	227.43	24,289		6,755		6,697			(17,534)				03
JAN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPROB8K5P83	01/25/2023	01/03/2024		250.32													03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/25/2023	01/19/2024	1,818	417,588	229.7		8,799		2,734		1,912			(6,065)				03
JAN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/25/2023	01/19/2024			252.51													03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/30/2023	01/09/2026	25,745	9,398,585	365.07		378,703		293,292		201,854			(85,411)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/30/2023	01/12/2026	9,702	3,561,789	367.13		134,272		104,073		69,002			(30,199)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/30/2023	01/13/2026	10,991	4,036,980	367.3		151,346		117,338		77,578			(34,007)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/30/2023	01/16/2026	43,281	15,927,496	368		583,864		453,035		295,686			(130,829)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/30/2023	01/20/2026	11,709	4,312,488	368.29		156,907		121,878		79,111			(35,029)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/30/2023	01/23/2026	39,955	14,742,840	368.99		524,204		407,500		261,243			(116,704)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/30/2023	01/26/2026	10,290	3,809,028	370.16		130,377		101,431		63,604			(28,946)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/30/2023	01/27/2026	12,552	4,630,337	368.88		165,566		128,841		82,790			(36,725)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/30/2023	01/17/2025	15,113	5,535,789	366.3		169,565		112,254		79,506			(57,311)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/30/2023	01/27/2025	1,688	618,835	366.68		18,767		12,511		8,778			(6,256)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/30/2023	12/30/2025	2,108	768,298	364.53		31,404		24,255		16,850			(7,149)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/30/2023	01/13/2026	51,762	15,494,443	299.34		371,052		287,677		37,421			(83,375)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/30/2023	01/16/2026	128,303	38,263,908	298.23		975,789		757,140		105,260			(218,649)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/30/2023	01/20/2026	38,058	11,318,045	297.39		302,597		235,043		34,431			(67,554)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/30/2023	01/23/2026	126,715	37,677,298	297.34		1,011,582		786,373		115,905			(225,210)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/30/2023	01/26/2026	32,647	9,730,696	298.06		251,588		195,731		27,845			(55,857)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/30/2023	01/27/2026	50,760	15,067,655	296.84		416,173		323,860		49,313			(92,313)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/30/2023	01/13/2025	11,374	3,400,587	298.99		66,589		43,956		2,477			(22,633)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/30/2023	01/17/2025	32,901	9,790,578	297.58		211,509		140,021		9,244			(71,488)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/30/2023	01/24/2025	21,527	6,391,864	296.93		144,849		96,365		6,950			(48,483)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/30/2023	01/27/2025	5,067	1,500,201	296.05		36,072		24,048		1,906			(12,024)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/30/2023	12/30/2025	10,443	3,098,972	296.74		85,043		65,683		9,708			(19,361)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/30/2023	01/09/2026	17,120	5,105,778	298.23		129,775		100,506		13,843			(29,269)				03
DEC 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	01/31/2023	12/22/2023	1,750	1,090,988	623.6		42,380		10,759		20,629			(31,621)				03
DEC 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	01/31/2023	12/22/2023			662.02													03
JAN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	01/31/2023	01/09/2024	1,275	797,489	625.3		34,926		10,242		14,510			(24,684)				03
JAN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	01/31/2023	01/09/2024			671.91													03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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JAN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3B8653	01/31/2023	01/16/2024	1,354	860,169	635.36	26,966		8,291		7,898			(18,675)				03
JAN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3B8653	01/31/2023	01/16/2024			670.32												03
JAN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3B8653	01/31/2023	01/24/2024	1,386	880,794	635.64	31,090		10,043		8,908			(21,047)				03
JAN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3B8653	01/31/2023	01/24/2024			677.43												03
JAN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3B8653	01/31/2023	01/30/2024	1,383	883,403	638.68	26,766		8,947		7,420			(17,819)				03
JAN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3B8653	01/31/2023	01/30/2024			672.97												03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4R0TD8PU41	01/26/2023	01/23/2026	50,396	18,840,410	373.85	601,371		467,058		403,865			(134,314)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4R0TD8PU41	01/26/2023	01/24/2025	10,402	3,875,607	372.58	107,466		71,397		62,181			(36,069)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4R0TD8PU41	01/26/2023	01/09/2026	32,631	12,160,817	372.68	402,526		311,452		271,932			(91,074)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4R0TD8PU41	01/26/2023	01/13/2026	17,127	6,404,150	373.92	203,000		157,240		135,900			(45,760)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4R0TD8PU41	01/26/2023	01/16/2026	52,871	19,727,790	373.13	644,377		499,526		434,467			(144,851)				03
DEC 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	01/31/2023	12/30/2024	8,431	2,869,989	340.42	99,145		64,864		40,727			(34,281)				03
JAN 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	01/31/2023	01/10/2025	8,991	3,085,596	343.17	95,219		62,807		35,889			(32,412)				03
JAN 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	01/31/2023	01/30/2025	9,977	3,440,520	344.86	99,466		66,538		36,041			(32,928)				03
JAN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	01/31/2023	01/05/2024	1,023	347,138	339.38	391,336		111,479		2,025			(279,858)				03
JAN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	01/31/2023	01/05/2024			373.28	(381,813)		(108,766)					273,047				03
JAN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	01/31/2023	01/30/2024	2,078	712,669	342.88	801,212		267,809		2,783			(533,404)				03
JAN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	01/31/2023	01/30/2024			377.57	(784,772)		(262,313)					522,459				03
JAN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	02/02/2023	01/30/2024	2,801	1,025,843	366.2	25,548		8,635		5,242			(16,913)				03
JAN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	02/02/2023	01/30/2024			384.92	(5,042)		(1,704)		(117)			3,338				03
JAN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	02/02/2023	01/30/2024	22,830	8,360,450	366.21	207,978		70,294		42,660			(137,684)				03
JAN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	02/02/2023	01/30/2024			392.19	(19,862)		(6,713)		(124)			13,149				03
JAN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	02/02/2023	01/30/2024	2,715	994,432	366.23	24,709		8,352		5,059			(16,358)				03
JAN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	02/02/2023	01/30/2024			402.82	(679)		(229)					449				03
JAN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	02/02/2023	01/31/2024	2,359	864,191	366.31	21,398		7,272		4,376			(14,126)				03
JAN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	02/02/2023	01/31/2024			384.21	(4,577)		(1,555)		(122)			3,021				03
JAN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	02/02/2023	01/31/2024	20,811	7,630,177	366.65	185,214		62,942		36,687			(122,272)				03
JAN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	02/02/2023	01/31/2024			391	(20,602)		(7,001)		(168)			13,601				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/31/2024	5,962	2,186,442	366.71		52,886		17,972		10,416			(34,913)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/31/2024			394.75		(3,935)		(1,337)		(15)			2,598				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/31/2024	12,747	4,674,770	366.73		112,940		38,381		22,202			(74,559)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/31/2024			403.4		(3,059)		(1,040)		(2)			2,020				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	02/01/2024	1,877	686,123	365.48		17,835		6,093		3,959			(11,741)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	02/01/2024			392.07		(1,671)		(571)		(12)			1,100				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	02/01/2024	8,415	3,088,378	367.01		73,547		25,129		14,156			(48,418)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	02/01/2024			401.22		(2,609)		(891)		(3)			1,717				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	02/01/2024	6,982	2,098,946	300.61		49,295		16,842		18,503			(32,453)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	02/01/2024			324.09		(3,352)		(1,145)		(53)			2,206				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/05/2024	6,098	1,817,546	298.04		49,640		14,311		21,159			(35,330)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/05/2024			322.68		(3,049)		(879)		(21)			2,170				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/11/2024	5,273	1,575,751	298.81		41,027		12,344		16,691			(28,683)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/11/2024			322.29		(2,848)		(857)		(30)			1,991				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/12/2024	7,954	2,372,455	298.26		64,271		19,470		27,494			(44,801)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/12/2024			322.16		(4,454)		(1,349)		(50)			3,105				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/17/2024	4,319	1,288,546	298.32		34,943		10,939		15,110			(24,005)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/17/2024			322.47		(2,376)		(744)		(31)			1,632				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/18/2024	6,243	1,872,245	299.91		45,447		14,317		17,205			(31,130)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/18/2024			323.29		(3,059)		(964)		(34)			2,095				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/23/2024	7,041	2,115,918	300.51		49,499		16,077		18,108			(33,422)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/23/2024			323.92		(3,239)		(1,052)		(38)			2,187				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/24/2024	4,507	1,652,662	366.67		39,754		12,988		7,485			(26,766)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/24/2024			385.65		(7,437)		(2,430)		(128)			5,007				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/25/2024	5,727	1,724,228	301.06		38,830		12,760		13,624			(26,070)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/25/2024			323.9		(2,692)		(885)		(34)			1,807				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/26/2024	6,655	2,002,598	300.91		45,654		15,089		16,309			(30,565)				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/26/2024			323.51		(3,328)		(1,100)		(48)			2,228				03
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/30/2024	12,129	3,649,854	300.93		83,566		28,244		30,277			(55,322)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/30/2024			324.84		(5,215)		(1,763)		(65)			3,453				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/24/2024	11,327	4,153,567	366.69		99,793		32,603		18,751			(67,190)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/24/2024			392.56		(9,175)		(2,998)		(41)			6,178				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/25/2024	2,389	874,748	366.21		21,641		7,112		4,293			(14,530)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/25/2024			393.38		(1,791)		(589)		(7)			1,203				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/25/2024	7,647	2,804,309	366.7		67,374		22,140		12,743			(45,234)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/25/2024			401.39		(2,218)		(729)		(1)			1,489				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/26/2024	2,385	873,765	366.3		21,516		7,111		4,262			(14,405)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/26/2024			383.32		(4,938)		(1,632)		(134)			3,306				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/26/2024	35,805	13,123,603	366.53		319,022		105,440		61,758			(213,583)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/26/2024			390.48		(36,521)		(12,071)		(273)			24,451				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/26/2024	10,176	3,732,717	366.81		89,245		29,496		16,808			(59,749)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/26/2024			395.23		(6,207)		(2,052)		(17)			4,156				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/26/2024	4,508	1,653,113	366.67		39,855		13,172		7,610			(26,682)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/26/2024			403.29		(1,037)		(343)					694				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/29/2024	17,901	6,561,074	366.53		160,031		53,792		31,635			(106,239)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/29/2024			390.35		(18,796)		(6,318)		(161)			12,478				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/29/2024	2,688	984,392	366.25		24,405		8,203		4,955			(16,202)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/29/2024			383.6		(5,456)		(1,834)		(153)			3,622				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/29/2024	8,304	3,043,638	366.54		74,235		24,953		14,653			(49,282)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/29/2024			400.05		(2,906)		(977)		(3)			1,929				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/03/2023	10/08/2025	9,079	2,997,858	330.19		93,560		70,890		17,232			(22,670)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/03/2023	10/10/2025	22,354	7,273,629	325.38		278,001		210,779		61,095			(67,221)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/03/2023	10/10/2025	9,252	3,130,080	338.3		67,901		51,483		9,056			(16,419)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/03/2023	10/14/2025	9,280	3,030,110	326.53		110,709		84,049		23,439			(26,661)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/03/2023	10/16/2025	16,140	5,255,156	325.59		199,730		151,730		43,769			(48,000)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/03/2023	10/17/2025	10,249	3,315,283	323.47		137,282		104,323		32,372			(32,959)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/03/2023	10/17/2025	7,725	2,603,214	337		60,318		45,837		8,573			(14,481)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/03/2023	10/21/2025	9,042	2,943,850	325.56		112,302		85,450		24,730			(26,852)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/22/2025	9,091	2,992,349	329.15	98,413		74,905		19,087			(23,508)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/24/2025	14,499	4,742,834	327.12	169,963		129,446		35,518			(40,516)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/28/2025	16,381	5,481,735	334.63	142,590		108,735		22,592			(33,854)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/29/2025	7,338	2,435,286	331.89	71,516		54,553		12,609			(16,963)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/30/2025	11,302	3,747,647	331.6	111,511		85,089		19,892			(26,422)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/31/2025	8,572	2,858,716	333.25	79,146		60,411		13,274			(18,735)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/04/2024	14,990	4,864,751	324.54	155,376		94,766		21,257			(60,609)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/10/2024	8,431	2,722,497	322.92	94,712		58,129		14,546			(36,583)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/15/2024	9,046	2,922,404	323.06	101,304		62,493		15,602			(38,811)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/18/2024	8,249	2,685,385	325.53	82,410		50,990		10,965			(31,420)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/25/2024	11,189	3,671,940	328.17	98,784		61,542		11,286			(37,241)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/31/2024	8,265	2,713,902	328.36	72,655		45,525		8,339			(27,131)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/01/2025	11,145	3,617,488	324.57	142,294		107,567		31,956			(34,727)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/03/2025	13,377	4,365,336	326.34	159,844		120,914		33,768			(38,930)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/03/2025	7,544	2,561,509	339.53	52,127		39,431		6,530			(12,696)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/07/2025	13,804	4,459,687	323.07	186,830		141,514		44,358			(45,315)				03
DEC 25 JPMorgan MOZAIIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	12/30/2025	22,727	6,903,632	303.76	217,954		169,451		138,949			(48,503)				03
JAN 26 JPMorgan MOZAIIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	01/02/2026	8,952	2,661,146	297.26	110,113		85,678		78,740			(24,435)				03
JAN 26 JPMorgan MOZAIIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	01/02/2026	37,945	11,537,104	304.05	360,475		280,483		228,505			(79,992)				03
JAN 26 JPMorgan MOZAIIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	01/05/2026	9,828	2,923,219	297.44	120,294		93,675		85,762			(26,619)				03
JAN 26 JPMorgan MOZAIIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	01/05/2026	11,475	3,499,572	304.98	105,224		81,940		65,538			(23,284)				03
JAN 26 JPMorgan MOZAIIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	01/06/2026	7,605	2,266,552	298.04	91,030		70,906		64,319			(20,124)				03
DEC 24 JPMorgan MOZAIIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	12/27/2024	3,485	1,053,271	302.21	26,801		17,647		16,846			(9,155)				03
JAN 26 JPMorgan MOZAIIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	01/06/2026	15,175	4,624,772	304.77	140,365		109,334		87,828			(31,031)				03
DEC 24 JPMorgan MOZAIIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	12/27/2024	7,723	2,357,132	305.22	50,507		33,255		29,129			(17,252)				03
JAN 25 JPMorgan MOZAIIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	01/03/2025	3,560	1,078,472	302.91	26,525		17,556		16,422			(8,969)				03
JAN 25 JPMorgan MOZAIIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	01/06/2025	1,652	500,469	303.03	12,255		8,129		7,576			(4,126)				03
DEC 25 JPMorgan MOZAIIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	12/26/2025	22,595	6,719,925	297.41	275,657		214,079		196,536			(61,577)				03
DEC 25 JPMorgan MOZAIIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	12/26/2025	32,367	9,857,303	304.55	300,364		233,267		188,264			(67,096)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2023	12/29/2025	5,108	1,530,838	299.7		57,311		44,545		39,331			(12,766)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2023	12/29/2025	11,656	3,539,088	303.64		112,243		87,241		71,722			(25,002)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2023	12/30/2025	6,233	1,851,967	297.11		77,043		59,898		55,189			(17,145)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/06/2023	12/23/2025	286	1,205,201	4,216.94		184,424		143,109		188,691			(41,315)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/06/2023	12/26/2025	366	1,501,329	4,102.44		260,531		202,332		268,825			(58,198)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/06/2023	12/30/2025	281	1,153,014	4,109.25		198,927		154,658		205,369			(44,269)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/06/2023	01/02/2026	194	807,864	4,166.61		131,341		102,196		134,966			(29,146)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/06/2023	01/06/2026	198	811,370	4,091.63		143,026		111,407		147,997			(31,619)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/06/2023	12/12/2024	165	686,446	4,168.11		85,706		55,779		84,016			(29,927)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/06/2023	12/13/2024	185	773,063	4,179.62		95,016		61,887		93,018			(33,129)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/06/2023	12/18/2024	274	1,148,888	4,192.41		139,229		91,042		136,294			(48,187)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/06/2023	12/19/2024	177	732,171	4,147.81		94,571		61,888		93,192			(32,682)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/06/2023	12/20/2024	172	696,542	4,038.39		104,018		68,123		104,361			(35,894)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/06/2023	12/23/2024	132	553,253	4,194.17		67,191		44,106		65,805			(23,085)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/06/2023	12/26/2024	123	509,827	4,157.1		65,381		43,016		64,448			(22,365)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/06/2023	12/31/2024	207	864,412	4,167.85		109,590		72,374		108,076			(37,216)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/06/2023	01/03/2025	204	830,418	4,074.87		119,521		79,107		119,599			(40,414)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/06/2023	01/06/2025	99	415,179	4,176.01		52,299		34,691		51,602			(17,608)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/06/2023	12/12/2025	195	830,490	4,255.43		121,069		93,660		123,211			(27,410)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/06/2023	12/12/2025	202	888,245	4,387.26		111,274		86,082		111,625			(25,192)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/06/2023	12/16/2025	244	1,040,090	4,267.21		149,825		116,035		152,583			(33,790)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/06/2023	12/19/2025	451	1,852,497	4,111.27		317,378		246,006		327,133			(71,372)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/08/2023	02/06/2024	9,859	3,605,436	365.71		80,842		28,664		20,816			(52,178)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/08/2023	02/06/2024			399.65		(2,760)		(979)		(7)			1,782				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/08/2023	02/07/2024	21,288	7,789,199	365.9		172,857		61,598		44,050			(111,259)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/08/2023	02/07/2024			388.31		(21,714)		(7,738)		(474)			13,976				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/08/2023	02/07/2024	2,881	1,054,160	365.93		23,334		8,315		5,936			(15,019)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/08/2023	02/07/2024			393.04		(1,757)		(626)		(17)			1,131				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/08/2023	02/07/2024	5,814	2,127,739	365.97		47,035		16,761		11,912			(30,274)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/08/2023	02/07/2024			400.74		(1,395)		(497)		(3)			898				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/08/2023	02/02/2024	8,935	3,276,265	366.69		68,797		23,896		15,896			(44,901)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/08/2023	02/02/2024			382.86		(15,368)		(5,338)		(682)			10,030				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/08/2023	02/02/2024	36,533	13,399,913	366.79		279,842		97,200		64,030			(182,642)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/08/2023	02/02/2024			389.32		(32,514)		(11,293)		(517)			21,221				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/08/2023	02/02/2024	5,626	2,068,435	367.64		40,959		14,227		8,665			(26,732)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/08/2023	02/02/2024			399.86		(1,463)		(508)		(3)			955				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/08/2023	02/02/2024	5,138	1,884,806	366.87		39,148		13,598		8,897			(25,550)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/08/2023	02/02/2024			403.54		(822)		(286)		(1)			536				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/08/2023	02/05/2024	4,538	1,664,377	366.8		34,894		12,310		8,127			(22,584)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/08/2023	02/05/2024			385.12		(6,307)		(2,225)		(216)			4,082				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/08/2023	02/05/2024	12,555	4,606,037	366.86		96,174		33,928		22,288			(62,246)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/08/2023	02/05/2024			390.37		(10,170)		(3,588)		(148)			6,582				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/08/2023	02/05/2024	9,996	3,666,797	366.84		76,666		27,046		17,797			(49,620)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/08/2023	02/05/2024			401.73		(2,099)		(741)		(3)			1,359				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/08/2023	02/06/2024	13,835	5,058,794	365.64		113,866		40,373		29,503			(73,492)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/08/2023	02/06/2024			387.88		(14,666)		(5,200)		(334)			9,466				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/08/2023	02/06/2024	3,009	1,100,266	365.64		24,765		8,781		6,417			(15,984)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/08/2023	02/06/2024			393.54		(1,715)		(608)		(15)			1,107				03
JAN 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	International	02/09/2023	01/10/2025	8,679	877,891	101.15		27,981		18,775		17,332			(9,207)				03
JAN 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	International	02/09/2023	01/24/2025	30,380	3,131,584	103.08		72,730		49,272		38,957			(23,458)				03
FEB 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	International	02/09/2023	02/06/2025	35,602	3,691,582	103.69		77,648		53,054		39,734			(24,594)				03
FEB 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	International	02/09/2023	02/07/2025	8,245	855,549	103.76		17,777		12,154		9,050			(5,623)				03
JAN 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	International	02/09/2023	01/20/2026	45,157	4,632,632	102.59		131,993		103,771		83,396			(28,223)				03
JAN 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	International	02/09/2023	01/23/2026	136,191	14,034,504	103.05		374,798		294,883		231,475			(79,915)				03
JAN 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	International	02/09/2023	01/27/2026	142,781	14,739,299	103.23		384,367		302,716		235,235			(81,651)				03
JAN 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	International	02/09/2023	01/30/2026	452,134	46,777,818	103.46		1,180,975		930,796		714,547			(250,179)				03
FEB 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	International	02/09/2023	02/03/2026	104,163	10,840,243	104.07		250,616		197,721		146,941			(52,895)				03
FEB 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	International	02/09/2023	02/02/2026	51,997	5,417,075	104.18		123,182		97,159		71,762			(26,023)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/09/2023	02/06/2026	232,565	24,133,268	103.77		583,506		460,690		348,025			(122,815)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/10/2023	01/27/2026	16,869	5,008,178	296.89		134,031		105,558		16,303			(28,472)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/10/2023	01/30/2026	138,368	41,157,672	297.45		1,070,134		843,436		126,834			(226,698)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/10/2023	02/02/2026	23,908	7,136,840	298.51		175,319		138,282		19,717			(37,037)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/10/2023	02/03/2026	33,566	9,968,725	296.99		266,162		209,986		32,534			(56,176)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/10/2023	02/06/2026	115,680	34,320,088	296.68		933,095		736,699		116,401			(196,396)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/10/2023	02/09/2026	20,487	6,060,342	295.81		172,778		136,512		22,656			(36,266)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/10/2023	01/24/2025	8,876	2,636,725	297.06		57,230		38,771		2,807			(18,459)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/10/2023	01/30/2025	6,358	1,888,473	297.04		41,217		28,034		2,075			(13,183)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/10/2023	01/31/2025	14,326	4,266,859	297.83		88,387		60,157		4,142			(28,230)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/10/2023	02/06/2025	10,867	3,224,488	296.73		72,178		49,316		3,843			(22,861)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/10/2023	02/07/2025	8,775	2,600,663	296.38		59,603		40,751		3,291			(18,852)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/10/2023	01/12/2026	8,301	2,481,229	298.9		59,058		46,335		6,283			(12,723)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/10/2023	01/23/2026	15,968	4,750,033	297.48		122,913		96,705		14,392			(26,208)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2023	02/08/2024	7,629	2,788,633	365.51		60,883		22,233		16,781			(38,650)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2023	02/08/2024		395.3		(3,204)			(1,170)		(24)			2,034				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2023	02/09/2024	8,000	2,918,553	364.8		66,563		24,425		19,514			(42,138)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2023	02/09/2024			381.92		(14,241)		(5,226)		(902)			9,015				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2023	02/09/2024	31,024	11,321,603	364.93		256,259		94,033		74,352			(162,225)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2023	02/09/2024			387.85		(30,404)		(11,156)		(830)			19,247				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	02/15/2023	02/09/2024	7,821	2,858,547	365.48		62,571		22,960		17,385			(39,611)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2023	02/09/2024			397.81		(2,425)		(890)		(12)			1,535				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2023	02/09/2024	10,587	3,868,008	365.37		85,222		31,272		23,891			(53,950)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2023	02/09/2024			401.89		(2,011)		(738)		(4)			1,273				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2023	02/12/2024	7,763	2,831,645	364.78		64,895		24,156		19,325			(40,740)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2023	02/12/2024			384		(11,411)		(4,247)		(583)			7,164				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2023	02/12/2024	10,888	3,973,075	364.9		90,480		33,679		26,676			(56,802)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	02/15/2023	02/12/2024			388.71		(9,908)		(3,688)		(257)			6,220				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2023	02/12/2024	9,312	3,398,024	364.91		77,289		28,769		22,784			(48,520)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/15/2023	02/12/2024			399.81		(2,328)		(867)		(9)			1,461				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/15/2023	02/13/2024	12,068	4,408,766	365.32		97,994		36,646		28,110			(61,348)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/15/2023	02/13/2024			388.39		(11,465)		(4,287)		(318)			7,177				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/15/2023	02/13/2024	7,644	2,791,654	365.21		62,451		23,354		18,071			(39,097)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/15/2023	02/13/2024			384.6		(10,625)		(3,973)		(511)			6,652				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/15/2023	02/14/2024	7,634	2,788,169	365.25		62,290		23,402		18,056			(38,888)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/15/2023	02/14/2024			385.26		(10,000)		(3,757)		(448)			6,243				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/15/2023	02/14/2024	8,166	2,983,531	365.37		66,224		24,880		19,006			(41,345)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/15/2023	02/14/2024			389.29		(7,023)		(2,638)		(176)			4,384				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/15/2023	02/14/2024	13,436	4,908,420	365.33		109,231		41,037		31,440			(68,194)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/15/2023	02/14/2024			399.5		(3,493)		(1,312)		(16)			2,181				03
JAN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	02/14/2023	01/24/2025	1,996	743,196	372.3		19,026		12,944		12,125			(6,082)				03
FEB 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	02/14/2023	02/06/2025	7,742	2,893,104	373.69		70,174		48,147		44,230			(22,027)				03
FEB 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	02/14/2023	02/13/2025	5,236	1,947,553	371.95		51,336		35,378		33,291			(15,959)				03
JAN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	02/14/2023	01/20/2026	7,680	2,864,105	372.91		87,124		68,688		63,893			(18,436)				03
JAN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	02/14/2023	01/23/2026	9,796	3,660,405	373.68		108,355		85,490		79,061			(22,865)				03
JAN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	02/14/2023	01/26/2026	11,972	4,486,436	374.75		127,778		100,890		92,595			(26,888)				03
JAN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	02/14/2023	01/27/2026	9,648	3,607,517	373.92		106,033		83,741		77,326			(22,291)				03
JAN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	02/14/2023	01/30/2026	40,902	15,310,917	374.33		443,805		350,762		322,865			(93,043)				03
FEB 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	02/14/2023	02/02/2026	11,771	4,442,432	377.4		114,828		90,821		81,729			(24,007)				03
FEB 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	02/14/2023	02/03/2026	17,943	6,732,636	375.22		189,114		149,613		136,856			(39,501)				03
FEB 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	02/14/2023	02/06/2026	44,418	16,598,156	373.68		494,445		391,454		362,030			(102,990)				03
FEB 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	02/14/2023	02/10/2026	15,979	5,951,356	372.46		185,737		147,191		137,330			(38,546)				03
FEB 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	02/14/2023	02/13/2026	10,702	3,992,884	373.09		121,932		96,697		89,792			(25,235)				03
FEB 24 NYSE Zebra Edge	VAGLB: Index Universal	N/A	Equity /	UBS AG																		
Call	Life		Index	BFM8T61CT2L1QCEMIK50	02/16/2023	02/15/2024	76,406	24,920,708	326.16		538,724		205,585		15,787			(333,138)				03
FEB 25 NYSE Zebra Edge	VAGLB: Index Universal	N/A	Equity /	UBS AG																		
Call	Life		Index	BFM8T61CT2L1QCEMIK50	02/16/2023	02/14/2025	8,698	2,836,897	326.16		87,056		60,362		14,989			(26,694)				03
FEB 24 JPMorgan	VAGLB: Index Universal	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Life		Index	7H6GLXDRUGOFU57RNE97	02/16/2023	02/15/2024	133,706	48,846,981	365.33		1,112,438		424,524		314,602			(687,914)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2023	02/14/2025	20,097	7,342,114	365.33	.....	.....226,094	.....	.....156,767	.....	.....116,712	.....	.....	.....(69,327)	.....	.....	.....	03
FEB 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	02/16/2023	02/15/2024	8,183,928	8,183,928	4,147.6	.....	.....298,713	.....	.....113,994	.....	.....503,007	.....	.....	.....(184,719)	.....	.....	.....	03
FEB 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	02/16/2023	02/15/2024	...91,759,231	...91,759,231	4,147.6	.....	.....3,349,212	.....	.....1,278,112	.....	.....5,639,774	.....	.....	.....(2,071,100)	.....	.....	.....	03
FEB 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	02/16/2023	02/15/2024	...5,535,124	...5,535,124	4,147.6	.....	.....224,726	.....	.....85,759	.....	.....374,460	.....	.....	.....(138,967)	.....	.....	.....	03
FEB 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	02/16/2023	02/15/2024	...93,942,212	...93,942,212	4,147.6	.....	.....4,020,727	.....	.....1,534,372	.....	.....6,612,372	.....	.....	.....(2,486,355)	.....	.....	.....	03
FEB 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	02/16/2023	02/15/2024	...7,578,059	...7,578,059	4,147.6	.....	.....329,646	.....	.....125,798	.....	.....539,181	.....	.....	.....(203,848)	.....	.....	.....	03
FEB 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	02/16/2023	02/15/2024	...12,467,780	...12,467,780	4,147.6	.....	.....551,076	.....	.....210,299	.....	.....895,732	.....	.....	.....(340,777)	.....	.....	.....	03
FEB 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	02/16/2023	02/15/2024	...17,651,643	...17,651,643	4,147.6	.....	.....822,567	.....	.....313,904	.....	.....1,306,175	.....	.....	.....(508,663)	.....	.....	.....	03
FEB 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	02/16/2023	02/15/2024	...17,808,727	...17,808,727	4,147.6	.....	.....910,026	.....	.....347,280	.....	.....1,360,723	.....	.....	.....(562,746)	.....	.....	.....	03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/15/2023	01/23/2025	14,720	3,408,078	231.53	.....	.....72,274	.....	.....49,418	.....	.....40,042	.....	.....	.....(22,856)	.....	.....	.....	03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/15/2023	01/27/2025	14,718	3,407,709	231.53	.....	.....72,414	.....	.....49,643	.....	.....40,300	.....	.....	.....(22,770)	.....	.....	.....	03
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/15/2023	02/03/2025	14,812	3,435,486	231.94	.....	.....70,949	.....	.....48,858	.....	.....39,182	.....	.....	.....(22,091)	.....	.....	.....	03
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/15/2023	02/14/2025	36,497	8,453,042	231.61	.....	.....180,295	.....	.....125,011	.....	.....101,794	.....	.....	.....(55,284)	.....	.....	.....	03
FEB 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	02/17/2023	02/15/2024	28,289	8,351,358	295.22	.....	.....188,402	.....	.....72,098	.....	.....16,174	.....	.....	.....(116,304)	.....	.....	.....	03
FEB 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	02/17/2023	02/15/2024	55,432	12,786,576	230.67	.....	.....218,403	.....	.....83,579	.....	.....57,221	.....	.....	.....(134,824)	.....	.....	.....	03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2023	02/06/2026	44,676	16,452,838	368.27	.....	.....548,175	.....	.....436,406	.....	.....305,833	.....	.....	.....(111,769)	.....	.....	.....	03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2023	02/09/2026	9,003	3,317,288	368.47	.....	.....109,925	.....	.....87,574	.....	.....61,173	.....	.....	.....(22,351)	.....	.....	.....	03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2023	02/10/2026	12,311	4,524,541	367.53	.....	.....154,868	.....	.....123,408	.....	.....87,625	.....	.....	.....(31,460)	.....	.....	.....	03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2023	02/13/2026	55,760	20,484,401	367.37	.....	.....705,916	.....	.....562,913	.....	.....400,667	.....	.....	.....(143,003)	.....	.....	.....	03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2023	02/17/2026	6,929	2,543,803	367.13	.....	.....88,551	.....	.....70,678	.....	.....50,516	.....	.....	.....(17,873)	.....	.....	.....	03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2023	01/24/2025	2,264	829,544	366.34	.....	.....22,712	.....	.....15,584	.....	.....11,995	.....	.....	.....(7,128)	.....	.....	.....	03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2023	02/06/2025	6,662	2,453,237	368.23	.....	.....62,292	.....	.....43,098	.....	.....31,668	.....	.....	.....(19,194)	.....	.....	.....	03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2023	02/10/2025	6,363	2,334,773	366.94	.....	.....62,992	.....	.....43,691	.....	.....33,148	.....	.....	.....(19,301)	.....	.....	.....	03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2023	02/14/2025	10,444	3,828,926	366.61	.....	.....105,068	.....	.....73,053	.....	.....55,866	.....	.....	.....(32,015)	.....	.....	.....	03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2023	01/23/2026	8,292	3,047,652	367.52	.....	.....103,573	.....	.....82,178	.....	.....58,304	.....	.....	.....(21,395)	.....	.....	.....	03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2023	01/27/2026	9,025	3,321,419	368.03	.....	.....111,096	.....	.....88,232	.....	.....62,076	.....	.....	.....(22,864)	.....	.....	.....	03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2023	01/30/2026	44,585	16,466,946	369.34	.....	.....526,992	.....	.....418,841	.....	.....288,000	.....	.....	.....(108,151)	.....	.....	.....	03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2023	02/02/2026	9,282	3,441,996	370.83	.....	.....104,699	.....	.....83,273	.....	.....55,770	.....	.....	.....(21,427)	.....	.....	.....	03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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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FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2023	02/03/2026	17,348	6,391,642	368.43		211,476		168,237		117,599			(43,239)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/21/2023	02/15/2024	10,080	41,806,190	4,147.6		1,324,461		508,266		3,024,768			(816,194)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/21/2023	02/15/2024			4,400.6						(1,382,229)							03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/21/2023	02/15/2024	13,776	57,138,457	4,147.6		2,185,881		838,839		4,134,090			(1,347,041)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/21/2023	02/15/2024			4,462.82						(1,469,571)							03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/21/2023	02/15/2024	566	2,345,717	4,147.6		97,944		37,586		169,718			(60,357)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/21/2023	02/15/2024			4,500.15						(51,076)							03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/21/2023	02/15/2024	558	2,313,822	4,147.6		100,980		38,751		167,410			(62,229)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/21/2023	02/15/2024			4,520.88						(45,669)							03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/21/2023	02/15/2024	1,260	5,227,137	4,147.6		230,052		88,283		378,195			(141,768)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/21/2023	02/15/2024			4,525.03						(101,108)							03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/21/2023	02/15/2024	622	2,579,019	4,147.6		117,242		44,992		186,598			(72,250)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/21/2023	02/15/2024			4,541.62						(45,935)							03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/21/2023	02/15/2024	155	642,961	4,147.6		32,458		12,456		46,520			(20,002)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/21/2023	02/15/2024			4,603.84						(8,171)							03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/21/2023	02/15/2024	417	1,730,171	4,147.6		89,988		34,533		125,182			(55,455)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/21/2023	02/15/2024			4,624.57						(19,434)							03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/21/2023	02/15/2024	858	3,557,853	4,147.6		132,137		50,708		257,418			(81,429)				03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/21/2023	02/15/2024			4,452.45						(95,627)							03
FEB 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/21/2023	02/15/2024	4,171	19,028,874	4,562.36		499,875		191,829		276,733			(308,046)				03
FEB 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/21/2023	02/14/2025	90	411,753	4,562.36		27,211		18,920		27,494			(8,292)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/22/2023	02/15/2024	12,798	4,670,484	364.94		97,520		37,529		31,716			(59,991)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/22/2023	02/15/2024			396.81		(3,839)		(1,478)		(36)			2,362				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/22/2023	02/16/2024	6,902	2,517,036	364.66		53,494		20,678		17,845			(32,816)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/22/2023	02/16/2024			381.06		(11,665)		(4,509)		(1,089)			7,156				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/22/2023	02/16/2024	28,632	10,450,416	364.99		217,604		84,116		70,890			(133,488)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/22/2023	02/16/2024			387.51		(25,196)		(9,740)		(1,029)			15,457				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/22/2023	02/16/2024	8,422	3,075,960	365.25		63,077		24,383		20,145			(38,694)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/22/2023	02/16/2024			397		(2,442)		(944)		(23)			1,498				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/22/2023	02/16/2024	7,627	2,784,897	365.15		57,429		22,200		18,488			(35,230)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/22/2023	02/16/2024			401.55		(1,220)		(472)		(5)			749				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/22/2023	02/20/2024	7,591	2,769,784	364.9		58,371		22,960		19,449			(35,411)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/22/2023	02/20/2024			386.64		(7,439)		(2,926)		(375)			4,513				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/22/2023	02/20/2024	8,499	3,102,592	365.04		64,850		25,509		21,387			(39,341)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/22/2023	02/20/2024			388.48		(6,884)		(2,708)		(270)			4,176				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/22/2023	02/20/2024	12,127	4,426,837	365.05		92,405		36,348		30,474			(56,057)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/22/2023	02/20/2024			398.07		(3,153)		(1,240)		(29)			1,913				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/22/2023	02/21/2024	7,436	2,708,757	364.28		59,339		23,440		20,729			(35,898)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/22/2023	02/21/2024			392.16		(4,015)		(1,586)		(96)			2,429				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/22/2023	02/21/2024	9,021	3,285,773	364.24		72,167		28,508		25,274			(43,659)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/22/2023	02/21/2024			385.13		(10,374)		(4,098)		(648)			6,276				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/22/2023	02/21/2024	9,706	3,536,056	364.33		77,257		30,519		26,886			(46,738)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/22/2023	02/21/2024			399.63		(2,135)		(843)		(15)			1,292				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/22/2023	01/31/2025	16,632	3,185,240	191.51		62,870		43,395		23,687			(19,475)				03
JAN 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
FEB 25 JPUSCYCL Call	Index		Index	NA	02/22/2023	02/21/2025	42,467	8,039,022	189.3		195,349		136,583		85,583			(58,766)				03
JAN 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	02/22/2023	01/30/2024	2,747	523,277	190.48		10,219		3,637		581			(6,583)				03
JAN 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	02/22/2023	01/30/2024			208.28		(2,747)		(978)					1,769				03
FEB 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	02/22/2023	02/16/2024	4,975	937,058	188.37		22,087		8,538		2,723			(13,549)				03
FEB 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	02/22/2023	02/16/2024			203.13		(4,975)		(1,923)		(3)			3,052				03
FEB 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	02/21/2023	02/07/2025	31,704	3,277,241	103.37		72,951		50,575		38,417			(22,376)				03
FEB 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	02/21/2023	02/14/2025	28,512	2,951,802	103.53		64,123		44,646		33,458			(19,477)				03
JAN 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	02/21/2023	01/27/2026	19,293	1,980,207	102.64		56,026		44,538		35,424			(11,489)				03
FEB 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	02/21/2023	02/06/2026	96,590	10,027,009	103.81		240,606		191,726		143,449			(48,880)				03
FEB 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	02/21/2023	02/09/2026	104,100	10,798,266	103.73		262,331		209,186		157,272			(53,146)				03
FEB 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	02/21/2023	02/10/2026	137,622	14,246,633	103.52		356,992		284,735		216,421			(72,256)				03
FEB 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	02/21/2023	02/13/2026	494,966	51,362,622	103.77		1,241,870		991,207		743,653			(250,663)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2023	02/17/2026	106,809	11,044,045	103.4		282,082		225,355		172,417			(56,727)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2023	01/16/2026	281	1,126,220	4,003.34		226,685		178,368		227,255			(48,317)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2023	01/16/2026	193	828,010	4,283.77		124,732		98,146		121,492			(26,586)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2023	01/23/2026	739	3,151,639	4,264.85		486,419		383,418		475,358			(103,001)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2023	01/27/2026	203	834,653	4,115.24		150,805		118,990		149,969			(31,815)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2023	01/27/2026	200	885,725	4,431.06		114,101		90,030		109,177			(24,072)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2023	01/30/2026	196	783,909	3,992.61		160,530		126,757		161,086			(33,772)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2023	01/30/2026	189	821,959	4,354.52		115,695		91,355		111,758			(24,340)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2023	02/03/2026	164	711,918	4,346.53		101,252		80,029		98,077			(21,223)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2023	02/06/2026	760	3,365,595	4,425.62		440,204		348,191		420,888			(92,013)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2023	02/09/2026	330	1,471,963	4,453.88		186,638		147,733		178,061			(38,904)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2023	02/13/2026	202	861,996	4,276.41		133,020		105,394		129,982			(27,626)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2023	01/17/2025	240	980,424	4,083.74		146,552		99,095		141,201			(47,457)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2023	01/24/2025	170	728,185	4,277.4		84,900		57,680		78,626			(27,221)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2023	02/07/2025	143	603,973	4,229.21		76,251		52,277		71,540			(23,974)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2023	02/13/2025	65	277,619	4,246.24		34,440		23,701		32,229			(10,739)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2023	01/13/2026	198	807,079	4,078.63		150,147		118,054		149,910			(32,094)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/23/2023	02/14/2025	109	448,641	4,119.37		55,055		38,493		63,007			(16,563)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/23/2023	02/08/2024	1,604	6,588,782	4,107.31		302,513		113,661		520,007			(188,852)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/23/2023	02/08/2024			4,493.96						(140,116)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/23/2023	02/09/2024	980	3,990,611	4,071.18		137,572		51,937		346,293			(85,636)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/23/2023	02/09/2024			4,328.7						(167,937)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/23/2023	02/13/2024	1,019	4,140,775	4,062.73		200,102		76,962		370,697			(123,139)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/23/2023	02/13/2024			4,445.74						(115,151)							03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/23/2023	01/19/2024	522	2,010,605	3,849.89		154,701		52,200		272,156			(102,501)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/23/2023	01/19/2024			4,366.57						(68,095)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/23/2023	02/14/2024	1,302	5,359,392	4,115.17		259,962		100,440		421,704			(159,522)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/23/2023	02/14/2024			4,537.02						(97,541)							03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.02/23/2023	.01/26/2024	1,433	5,737,706	4,004.01	.284,019		99,790		565,806			(184,228)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.02/23/2023	.01/26/2024			4,368.45					(194,558)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.02/23/2023	.02/16/2024	2,537	10,337,759	4,075.6	.292,636		114,078		903,343			(178,558)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.02/23/2023	.02/16/2024			4,281.9			(523,903)									03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.02/23/2023	.01/29/2024	1,880	7,597,521	4,040.59	.382,773		136,705		691,434			(246,068)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.02/23/2023	.01/29/2024			4,434.09			(198,332)									03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.02/23/2023	.02/16/2024	1,328	5,430,528	4,089.9	.266,912		104,051		458,062			(162,862)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.02/23/2023	.02/16/2024			4,498.36			(121,965)									03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.02/23/2023	.01/30/2024	919	3,669,409	3,992.22	.207,018		74,330		375,262			(132,688)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.02/23/2023	.01/30/2024			4,414.33			(106,494)									03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.02/23/2023	.02/22/2024	1,928	7,676,181	3,980.41	.366,972		146,789		844,477			(220,183)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.02/23/2023	.02/22/2024			4,316.63			(367,921)									03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.02/23/2023	.02/01/2024	811	3,282,037	4,047.55	.161,606		58,636		295,782			(102,970)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.02/23/2023	.02/01/2024			4,432.67			(88,183)									03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.02/23/2023	.02/02/2024	1,040	4,298,575	4,134.08	.102,835		37,505		309,856			(65,331)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.02/23/2023	.02/02/2024			4,318.54			(177,370)									03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.02/23/2023	.02/02/2024	1,336	5,520,247	4,132.2	.264,898		96,610		400,007			(168,288)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.02/23/2023	.02/02/2024			4,566.51			(74,787)									03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.02/23/2023	.02/06/2024	936	3,821,358	4,083.04	.185,001		68,838		319,410			(116,164)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.02/23/2023	.02/06/2024			4,481.77			(85,068)									03
FEB 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.02/23/2023	.02/06/2025	8,725	3,006,998	344.64	.67,357		46,866		32,390			(20,492)				03
FEB 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.02/23/2023	.02/21/2025	24,822	8,477,495	341.53	.221,910		155,796		117,951			(66,114)				03
FEB 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.02/23/2023	.02/08/2024	3,393	1,163,872	342.98	.18,702		7,027		4,807			(11,675)				03
FEB 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.02/23/2023	.02/08/2024			377.58	(.208)		(78)					.130				03
FEB 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.02/23/2023	.02/22/2024	1,730	584,782	338.03	.13,245		5,298		5,427			(7,947)				03
FEB 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.02/23/2023	.02/22/2024			368.87	(.426)		(170)		(8)			.256				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEM1K50	.02/24/2023	.02/17/2026	25,815	7,669,586	297.1	.178,111		142,817		25,395			(35,294)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/24/2023	02/20/2026	101,219	29,848,326	294.89	784,279		629,298		125,035			(154,982)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/24/2023	02/23/2026	23,112	6,812,994	294.78	180,293		144,763		29,011			(35,530)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/24/2023	02/07/2025	7,150	2,108,024	294.81	45,596		31,789		3,403			(13,807)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/24/2023	02/13/2025	11,915	3,530,749	296.34	69,125		48,368		4,613			(20,757)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/24/2023	02/14/2025	35,438	10,504,311	296.41	204,806		143,393		13,634			(61,413)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/24/2023	02/21/2025	22,101	6,500,927	294.15	148,277		104,245		12,227			(44,033)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/24/2023	01/30/2026	7,185	2,137,331	297.47	48,187		38,477		6,572			(9,710)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/24/2023	02/06/2026	16,359	4,850,988	296.54	115,651		92,499		16,699			(23,152)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/24/2023	02/09/2026	7,702	2,274,869	295.37	57,941		46,375		8,904			(11,567)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/24/2023	02/10/2026	48,094	14,284,485	297.01	332,378		266,088		47,135			(66,291)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/24/2023	02/13/2026	195,179	57,811,934	296.2	1,409,245		1,128,960		208,895			(280,285)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/27/2023	01/16/2026	48,164	14,471,316	300.46	473,932		377,524		359,069			(96,408)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/27/2023	01/16/2026	36,667	11,204,253	305.57	293,334		233,663		203,742			(59,671)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/27/2023	01/20/2026	15,396	4,678,222	303.86	132,405		105,573		94,936			(26,832)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/27/2023	01/20/2026	6,632	2,035,964	307.01	50,069		39,922		33,886			(10,146)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/27/2023	01/23/2026	44,023	13,398,424	304.35	371,555		296,472		264,296			(75,083)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/27/2023	01/23/2026	26,003	8,006,324	307.9	189,302		151,048		126,075			(38,254)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/27/2023	01/26/2026	11,468	3,474,843	303.01	102,407		81,771		74,556			(20,636)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/27/2023	01/27/2026	6,840	2,086,714	305.08	56,156		44,850		39,457			(11,305)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/27/2023	01/27/2026	6,294	1,940,391	308.28	45,193		36,095		29,913			(9,098)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/27/2023	01/09/2025	5,348	1,621,633	303.22	33,960		23,273		24,254			(10,687)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/27/2023	01/10/2025	5,574	1,689,923	303.19	35,505		24,348		25,372			(11,157)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/27/2023	01/17/2025	5,757	1,750,489	304.06	35,176		24,234		24,664			(10,941)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/27/2023	01/27/2025	5,376	1,635,827	304.26	32,742		22,704		22,987			(10,038)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/27/2023	01/09/2026	65,854	19,860,944	301.59	617,712		491,214		459,171			(126,498)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/27/2023	01/09/2026	24,598	7,504,813	305.1	199,981		159,028		139,869			(40,953)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/27/2023	01/12/2026	6,968	2,108,286	302.55	62,994		50,131		46,102			(12,863)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/27/2023	01/13/2026	20,058	6,034,506	300.85	194,163		154,553		146,142			(39,610)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 26 JPMorgan MO2AIG Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2023	01/13/2026	11,248	3,429,971	304.94		92,234		73,418		64,773			(18,816)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	05/23/2024	486	2,071,013	4,263.45		139,612		73,234		147,999			(66,378)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	05/31/2024	413	1,832,756	4,438.74		84,777		45,177		85,010			(39,600)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	06/11/2024	482	2,125,775	4,408.4		108,275		58,891		111,721			(49,385)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	06/24/2024	530	2,185,786	4,124.28		201,938		112,328		226,572			(89,610)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	06/28/2024	646	2,723,771	4,215.32		215,417		120,616		236,864			(94,801)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	07/08/2024	489	2,069,400	4,234.76		159,800		90,898		176,504			(68,902)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	07/17/2024	488	2,026,648	4,151.01		185,161		106,753		207,881			(78,408)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	07/22/2024	446	1,941,233	4,350.98		122,672		71,237		132,711			(51,435)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	07/26/2024	522	2,290,362	4,390.19		135,856		79,338		144,477			(56,518)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	08/02/2024	434	1,941,224	4,470.91		98,196		57,896		102,655			(40,300)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	08/07/2024	412	1,861,699	4,517.48		85,748		50,892		88,754			(34,855)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	08/14/2024	502	2,326,645	4,631.06		83,730		50,143		82,830			(33,587)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	08/21/2024	432	1,998,253	4,626.87		74,115		44,772		74,111			(29,343)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	03/08/2024	514	2,371,634	4,615.42		48,996		20,942		32,467			(28,054)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	08/29/2024	612	2,733,440	4,463.78		149,067		90,914		159,314			(58,152)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	08/30/2024	15	69,626	4,538.85		3,239		1,978		3,386			(1,261)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	03/07/2025	665	3,121,146	4,694.37		157,308		111,783		164,741			(45,525)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	03/22/2024	464	2,164,138	4,665.8		40,789		18,281		26,049			(22,508)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	04/01/2024	381	1,856,211	4,876.04		18,086		8,358		8,095			(9,728)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	03/14/2025	423	1,862,061	4,399.02		156,778		111,834		174,880			(44,944)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	04/11/2024	530	2,559,909	4,830.29		31,358		14,907		16,458			(16,452)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	03/21/2025	510	2,470,821	4,848.93		96,419		69,036		96,036			(27,383)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	04/19/2024	501	2,391,300	4,777.44		36,479		17,711		21,987			(18,768)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	03/31/2025	438	2,172,314	4,963.36		69,279		49,862		66,064			(19,416)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	04/26/2024	426	1,980,298	4,654.05		45,865		22,660		34,825			(23,205)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/28/2023	.04/04/2025	475	2,368,737	4,989.44	72,855		52,543		68,193			(20,312)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/28/2023	.05/02/2024	595	2,661,334	4,472.83	104,577		52,411		98,141			(52,166)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/28/2023	.04/15/2025	419	1,964,873	4,689.77	107,348		77,845		112,988			(29,504)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/28/2023	.05/13/2024	589	2,569,866	4,359.77	136,481		70,110		139,300			(66,371)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/28/2023	.04/24/2025	417	1,880,644	4,509.29	140,870		102,598		154,341			(38,272)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/28/2023	.05/17/2024	484	2,106,842	4,352.89	115,083		59,624		117,915			(55,459)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/28/2023	.04/30/2025	526	2,385,252	4,535.13	172,717		126,149		188,701			(46,568)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/28/2023	.05/06/2025	638	2,873,599	4,507.04	219,155		160,512		240,727			(58,643)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/28/2023	.05/13/2025	734	3,153,268	4,296.65	329,979		242,450		372,213			(87,529)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/28/2023	.05/20/2025	656	2,774,833	4,228.06	320,309		236,080		364,016			(84,229)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/28/2023	.05/23/2025	482	2,045,193	4,245.43	231,818		171,083		262,286			(60,735)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/28/2023	.05/30/2025	452	2,067,483	4,571.75	146,690		108,586		159,764			(38,104)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/28/2023	.06/06/2025	605	2,708,426	4,476.96	224,172		166,435		248,020			(57,737)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/28/2023	.06/13/2025	778	3,263,673	4,195.6	401,192		298,729		456,776			(102,463)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/28/2023	.06/18/2025	486	1,927,384	3,966.3	314,947		234,991		362,517			(79,957)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/28/2023	.06/27/2025	522	2,194,849	4,201.23	271,115		203,017		308,339			(68,098)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/28/2023	.07/03/2025	636	2,682,652	4,218.47	325,952		244,655		369,920			(81,297)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/28/2023	.07/11/2025	502	2,099,088	4,183.45	268,161		201,898		305,307			(66,262)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/28/2023	.07/22/2025	560	2,404,229	4,295.03	268,432		202,938		303,545			(65,494)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/28/2023	.07/28/2025	440	1,918,658	4,362.37	197,132		149,363		221,495			(47,769)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/28/2023	.08/01/2025	506	2,314,590	4,576.64	176,716		134,088		192,904			(42,628)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/28/2023	.08/08/2025	523	2,413,921	4,616.94	174,974		133,098		189,812			(41,876)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/28/2023	.08/15/2025	463	2,147,836	4,634.45	152,698		116,438		165,504			(36,259)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/28/2023	.08/29/2025	797	3,633,890	4,560.72	292,657		224,231		321,605			(68,426)				03
FEB 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPF6FNF3BB653	.03/01/2023	.02/07/2024	1,410	898,425	637.33	28,179		10,660		9,421			(17,519)				03
FEB 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPF6FNF3BB653	.03/01/2023	.02/07/2024			682.82												03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	03/01/2023	02/15/2024	1,186	753,599	635.15		24,181		9,492		8,905			(14,689)				03
FEB 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	03/01/2023	02/15/2024			679.57													03
FEB 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	03/01/2023	02/28/2024	2,480	1,560,838	629.37		55,329		22,926		24,647			(32,403)				03
FEB 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	03/01/2023	02/28/2024			673.87													03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/22/2024	7,398	2,686,097	363.07		61,110		24,719		24,040			(36,391)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/22/2024			392.72		(3,403)		(1,377)		(85)			2,027				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/23/2024	7,521	2,726,816	362.58		64,000		25,994		26,014			(38,006)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/23/2024			378.97		(14,891)		(6,048)		(2,054)			8,843				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/23/2024	31,646	11,471,679	362.5		270,257		109,768		110,497			(160,489)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/23/2024			385.2		(33,545)		(13,625)		(2,343)			19,920				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/23/2024	8,946	3,251,373	363.45		72,372		29,395		27,890			(42,977)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/23/2024			395.86		(2,863)		(1,163)		(46)			1,700				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/23/2024	12,535	4,553,106	363.23		102,787		41,748		40,132			(61,039)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/23/2024			398.67		(2,758)		(1,120)		(29)			1,638				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/26/2024	7,408	2,683,148	362.22		64,519		26,525		27,051			(37,995)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/26/2024			383.1		(9,926)		(4,081)		(925)			5,845				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/26/2024	8,019	2,906,672	362.46		68,966		28,353		28,486			(40,613)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/26/2024			386.8		(7,298)		(3,000)		(444)			4,297				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/26/2024	9,592	3,477,154	362.5		82,301		33,835		33,915			(48,466)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/26/2024			396.71		(2,782)		(1,144)		(43)			1,638				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/27/2024	7,955	2,888,117	363.06		66,185		27,317		26,453			(38,868)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/27/2024			393.67		(3,341)		(1,379)		(84)			1,962				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/27/2024	20,789	7,547,246	363.04		173,173		71,476		69,295			(101,697)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/27/2024			383.98		(25,570)		(10,554)		(2,196)			15,016				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/27/2024	9,913	3,599,986	363.15		82,081		33,879		32,617			(48,203)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/27/2024			398.14		(2,379)		(982)		(31)			1,397				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/28/2024	20,028	7,272,855	363.14		166,030		68,797		66,256			(97,233)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/28/2024			385.55		(21,029)		(8,714)		(1,536)			12,315				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/28/2024	8,225	2,986,946	363.14		68,188		28,255		27,211			(39,933)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/28/2024	.....	.....	.....390.3	.....	.....(5,182)	.....	.....(2,147)	.....	.....(210)	.....	.....	.....3,035	.....	.....	.....	03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/28/2024	9,321	3,385,208	363.18	.....	.....77,085	.....	.....31,941	.....	.....30,691	.....	.....	.....(45,144)	.....	.....	.....	03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/01/2023	02/28/2024	.....	.....	.....398.69	.....	.....(2,144)	.....	.....(888)	.....	.....(26)	.....	.....	.....1,256	.....	.....	.....	03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	01/29/2025	488	2,360,412	4,841.87	.....	.....77,196	.....	.....53,981	.....	.....81,658	.....	.....	.....(23,214)	.....	.....	.....	03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	01/31/2025	366	1,784,864	4,882.28	.....	.....54,058	.....	.....37,849	.....	.....56,089	.....	.....	.....(16,210)	.....	.....	.....	03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	02/07/2025	519	2,557,905	4,929.57	.....	.....71,420	.....	.....50,217	.....	.....72,636	.....	.....	.....(21,203)	.....	.....	.....	03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	02/12/2025	378	1,816,756	4,809.16	.....	.....65,789	.....	.....46,395	.....	.....70,564	.....	.....	.....(19,393)	.....	.....	.....	03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	02/19/2025	379	1,810,035	4,777.71	.....	.....70,553	.....	.....49,959	.....	.....76,883	.....	.....	.....(20,594)	.....	.....	.....	03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	02/25/2025	454	2,150,510	4,740.67	.....	.....91,343	.....	.....64,902	.....	.....100,513	.....	.....	.....(26,441)	.....	.....	.....	03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	02/28/2025	343	1,635,502	4,769.34	.....	.....66,286	.....	.....47,178	.....	.....72,259	.....	.....	.....(19,109)	.....	.....	.....	03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	11/10/2023	365	1,818,856	4,983.44	.....	.....2,756	.....	.....443	.....	.....1	.....	.....	.....(2,313)	.....	.....	.....	03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	11/17/2023	344	1,743,649	5,068.6	.....	.....2,016	.....	.....370	.....	.....1	.....	.....	.....(1,646)	.....	.....	.....	03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	11/24/2023	266	1,336,268	5,028.48	.....	.....1,966	.....	.....404	.....	.....15	.....	.....	.....(1,563)	.....	.....	.....	03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	12/01/2023	552	2,714,240	4,920.4	.....	.....6,807	.....	.....1,538	.....	.....268	.....	.....	.....(5,269)	.....	.....	.....	03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	12/07/2023	368	1,854,157	5,039.84	.....	.....3,043	.....	.....739	.....	.....93	.....	.....	.....(2,304)	.....	.....	.....	03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	12/11/2023	280	1,437,281	5,132.23	.....	.....1,703	.....	.....432	.....	.....43	.....	.....	.....(1,271)	.....	.....	.....	03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	12/14/2023	303	1,523,450	5,030.71	.....	.....2,810	.....	.....735	.....	.....132	.....	.....	.....(2,075)	.....	.....	.....	03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	12/20/2023	248	1,258,768	5,074.45	.....	.....2,061	.....	.....571	.....	.....108	.....	.....	.....(1,491)	.....	.....	.....	03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	12/27/2023	210	1,053,102	5,020.27	.....	.....2,272	.....	.....668	.....	.....194	.....	.....	.....(1,604)	.....	.....	.....	03
JAN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	01/05/2024	291	1,471,426	5,060.62	.....	.....2,974	.....	.....936	.....	.....268	.....	.....	.....(2,038)	.....	.....	.....	03
JAN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	01/16/2024	286	1,448,508	5,059.23	.....	.....3,218	.....	.....1,090	.....	.....352	.....	.....	.....(2,128)	.....	.....	.....	03
JAN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	01/25/2024	344	1,665,385	4,834.35	.....	.....10,021	.....	.....3,577	.....	.....2,669	.....	.....	.....(6,444)	.....	.....	.....	03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	02/05/2024	259	1,258,680	4,865.78	.....	.....7,251	.....	.....2,741	.....	.....2,102	.....	.....	.....(4,510)	.....	.....	.....	03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	02/12/2024	290	1,412,216	4,876.94	.....	.....8,238	.....	.....3,218	.....	.....2,554	.....	.....	.....(5,020)	.....	.....	.....	03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	02/23/2024	323	1,516,082	4,698.26	.....	.....19,200	.....	.....7,864	.....	.....10,417	.....	.....	.....(11,336)	.....	.....	.....	03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	02/29/2024	154	738,679	4,788.84	.....	.....6,918	.....	.....2,902	.....	.....3,232	.....	.....	.....(4,016)	.....	.....	.....	03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	09/18/2024	331	1,543,154	4,667.88	.....	.....52,091	.....	.....32,719	.....	.....56,693	.....	.....	.....(19,372)	.....	.....	.....	03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	09/24/2024	657	3,094,615	4,711.01	.....	.....96,044	.....	.....60,704	.....	.....102,706	.....	.....	.....(35,340)	.....	.....	.....	03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	09/27/2024	367	1,703,585	4,637.75	.....	.....63,607	.....	.....40,325	.....	.....70,110	.....	.....	.....(23,282)	.....	.....	.....	03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	10/06/2023	628	2,969,481	4,726.14	9,506		222					(9,284)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	10/01/2024	402	1,846,553	4,598.22	75,762		48,224		85,267			(27,538)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	10/12/2023	250	1,104,009	4,413.21	17,669		883		2,096			(16,785)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	10/04/2024	427	1,962,345	4,598.78	81,322		51,917		91,130			(29,406)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	10/17/2023	257	1,201,311	4,671.27	5,761		410		2			(5,351)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	10/11/2024	469	2,232,525	4,762.11	64,963		41,754		68,026			(23,209)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	10/20/2023	282	1,365,748	4,843.25	2,967		247					(2,719)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	10/18/2024	663	3,218,519	4,851.99	77,153		49,915		77,505			(27,238)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	10/27/2023	398	1,940,717	4,875.07	3,989		441					(3,548)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	10/23/2024	612	3,025,683	4,942.23	58,742		38,177		56,029			(20,564)				03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	11/03/2023	429	2,157,051	5,023.64	2,520		344					(2,177)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	10/25/2024	375	1,881,182	5,014.48	30,804		20,056		27,452			(10,748)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	10/29/2024	446	2,205,607	4,949.19	43,045		28,126		40,973			(14,920)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	11/01/2024	369	1,816,926	4,924.32	38,380		25,144		36,993			(13,237)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	11/08/2024	574	2,929,278	5,102.56	40,605		26,761		33,236			(13,844)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	11/13/2024	304	1,513,556	4,977.82	29,099		19,258		27,315			(9,841)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	11/19/2024	473	2,396,311	5,064.59	37,795		25,136		33,088			(12,659)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	11/26/2024	422	2,127,110	5,044.73	36,275		24,260		32,515			(12,015)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	11/29/2024	427	2,135,687	5,006.65	40,354		27,051		37,545			(13,303)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	12/06/2024	547	2,723,234	4,979.4	56,249		37,909		53,744			(18,340)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	12/10/2024	276	1,393,030	5,040.27	25,098		16,966		23,018			(8,133)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	12/13/2024	461	2,364,356	5,127.42	35,064		23,754		29,309			(11,309)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	12/17/2024	333	1,679,231	5,038.65	31,104		21,134		28,746			(9,970)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	12/20/2024	432	2,198,492	5,092.52	36,389		24,778		31,852			(11,611)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	12/27/2024	566	2,938,857	5,195.08	39,062		26,729		32,232			(12,332)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	01/03/2025	409	2,021,380	4,945.15	49,256		33,868		49,039			(15,388)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	01/10/2025	539	2,741,966	5,083.74	49,675		34,317		44,866			(15,358)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	01/15/2025	307	1,584,565	5,166.16	24,016		16,646		20,529			(7,371)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	01/17/2025	322	1,545,192	4,804.85	53,172		36,901		56,576			(16,271)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	01/28/2025	350	1,676,501	4,796.17		60,091		41,995		64,591			(18,097)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/03/2023	11/06/2025	8,335	2,800,253	335.97		54,101		42,559		10,477			(11,542)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/03/2023	11/07/2025	14,275	4,714,319	330.25		119,360		93,922		28,216			(25,437)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/03/2023	11/10/2025	12,383	4,167,726	336.57		78,476		61,803		14,934			(16,673)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/03/2023	11/13/2025	12,561	4,220,648	336.01		81,861		64,522		15,944			(17,339)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/03/2023	11/14/2025	11,558	3,849,157	333.03		86,109		67,889		18,640			(18,220)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/03/2023	11/17/2025	6,699	2,287,200	341.42		34,037		26,857		5,449			(7,180)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/03/2023	11/19/2025	14,322	4,782,969	333.95		102,861		81,206		21,671			(21,655)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/03/2023	11/20/2025	11,560	3,889,005	336.42		74,377		58,734		14,378			(15,642)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/03/2023	11/21/2025	13,236	4,374,525	330.51		110,486		87,273		26,182			(23,213)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/03/2023	11/25/2025	12,564	4,245,723	337.94		75,716		59,872		13,933			(15,844)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/03/2023	11/28/2025	18,378	6,131,048	333.6		134,941		106,789		29,004			(28,152)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/03/2023	12/02/2025	12,288	4,139,699	336.88		78,193		61,945		15,057			(16,248)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/03/2023	12/04/2025	20,095	6,783,174	337.56		124,213		98,454		23,385			(25,759)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/03/2023	12/05/2025	20,371	6,793,134	333.47		151,204		119,879		32,843			(31,325)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/03/2023	11/05/2024	9,027	2,963,612	328.29		61,016		40,177		9,352			(20,840)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/03/2023	11/08/2024	10,611	3,502,827	330.12		64,985		42,899		8,993			(22,086)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/03/2023	11/15/2024	10,726	3,556,857	331.62		60,836		40,394		7,830			(20,443)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/03/2023	11/22/2024	8,832	2,947,107	333.67		44,891		29,975		5,190			(14,916)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/03/2023	11/27/2024	10,065	3,347,557	332.58		54,853		36,772		6,887			(18,082)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/03/2023	12/04/2024	14,293	4,750,624	332.38		79,464		53,557		10,304			(25,907)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/03/2023	12/06/2024	5,070	1,678,729	331.12		30,334		20,475		4,258			(9,858)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/03/2023	10/31/2025	7,409	2,460,214	332.04		57,073		44,822		12,622			(12,251)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/03/2023	11/04/2025	8,278	2,761,244	333.55		59,826		47,037		12,605			(12,789)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/06/2023	04/05/2024	486	2,041,495	4,200.52		159,756		75,823		149,238			(83,933)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/06/2023	04/12/2024	438	1,876,296	4,286.62		124,852		60,402		111,510			(64,450)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/06/2023	04/23/2024	589	2,656,343	4,506.86		109,175		54,322		83,197			(54,852)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/06/2023	05/02/2024	494	2,173,606	4,397.43		119,445		60,716		101,550			(58,730)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/06/2023	05/10/2024	508	2,245,340	4,421.44		118,944		61,551		100,835			(57,393)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	05/17/2024	467	2,049,110	4,387.44	118,838		62,417		104,323			(56,421)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	05/29/2024	425	1,841,789	4,329.14	124,186		66,805		113,993			(57,381)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	06/07/2024	568	2,584,736	4,546.91	109,110		59,688		88,674			(49,422)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	06/18/2024	549	2,470,884	4,500.29	119,945		66,893		102,920			(53,053)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	06/25/2024	592	2,688,714	4,544.28	120,221		67,830		101,035			(52,391)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	07/02/2024	522	2,455,740	4,701.96	75,720		43,201		55,847			(32,519)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	07/09/2024	427	1,992,522	4,664.58	69,375		40,008		53,919			(29,367)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	07/17/2024	614	2,905,803	4,734.12	87,025		50,779		64,289			(36,246)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	07/22/2024	365	1,676,343	4,586.94	73,311		43,081		61,915			(30,230)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	07/26/2024	647	2,959,204	4,575.64	134,332		79,378		114,816			(54,954)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	08/06/2024	719	3,394,761	4,719.14	113,414		68,005		87,937			(45,410)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	08/09/2024	582	2,790,791	4,791.88	78,059		46,986		58,023			(31,074)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	08/15/2024	499	2,385,451	4,782.38	69,722		42,284		52,948			(27,438)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	08/19/2024	473	2,287,059	4,830.93	59,802		36,446		44,186			(23,357)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	08/23/2024	570	2,689,744	4,717.69	94,632		57,949		76,146			(36,683)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	08/28/2024	483	2,336,817	4,838.43	62,009		38,194		46,343			(23,814)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	09/04/2024	446	2,205,787	4,945.71	45,438		28,212		31,215			(17,227)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	09/13/2024	857	4,114,546	4,802	125,724		78,832		99,672			(46,892)				03
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/06/2023	02/14/2025	37,187	8,583,166	230.81	151,352		107,314		113,042			(44,037)				03
FEB 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/06/2023	02/02/2024	4,090	944,766	230.98	10,798		4,058		3,521			(6,741)				03
FEB 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/06/2023	02/02/2024			254.52												03
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/06/2023	02/21/2025	61,318	14,060,934	229.31	282,065		200,799		219,802			(81,266)				03
FEB 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/06/2023	02/16/2024	4,252	980,250	230.55	12,033		4,827		4,546			(7,206)				03
FEB 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/06/2023	02/16/2024			253.49					(1)							03
MAR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/06/2023	03/03/2025	31,029	7,057,947	227.46	155,147		69,232		124,496			(85,915)				03
MAR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/06/2023	03/01/2024	5,172	1,178,641	227.91	19,859		8,432		10,393			(11,427)				03
MAR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/06/2023	03/01/2024			250.8					(7)							03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	12/18/2023	371	1,528,923	4,115.65	93,263		25,705		99,270			(67,558)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	12/22/2023	373	1,518,060	4,075	103,966		29,704		113,204			(74,261)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	12/29/2023	307	1,192,644	3,884.96	123,772		37,468		145,185			(86,304)				03
JAN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	01/05/2024	355	1,416,393	3,984.34	122,082		38,937		139,618			(83,146)				03
JAN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	01/11/2024	372	1,511,282	4,065.21	111,227		36,955		123,143			(74,272)				03
JAN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	01/19/2024	369	1,541,705	4,173.2	89,868		31,382		94,306			(58,485)				03
JAN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	01/26/2024	502	2,089,812	4,159.74	128,617		46,733		136,621			(81,883)				03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	02/01/2024	483	1,937,287	4,012.69	167,205		62,702		189,775			(104,503)				03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	02/08/2024	382	1,603,593	4,196.79	93,848		36,418		98,360			(57,429)				03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	02/15/2024	272	1,140,288	4,198.72	67,515		27,045		71,345			(40,469)				03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	02/22/2024	376	1,588,044	4,226.78	89,340		36,862		93,773			(52,478)				03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	02/26/2024	325	1,271,585	3,913.17	137,984		57,851		161,575			(80,132)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	03/01/2024	325	1,295,170	3,986.12	123,960		52,779		142,961			(71,182)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	03/08/2024	484	2,005,242	4,141.35	142,287		62,153		157,351			(80,134)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	03/15/2024	393	1,582,915	4,025.52	144,033		64,446		165,199			(79,587)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	03/19/2024	417	1,767,084	4,233.55	104,446		47,349		112,286			(57,097)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	03/22/2024	325	1,362,247	4,190.37	89,748		41,075		98,135			(48,673)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	03/25/2024	280	1,238,551	4,420.24	46,575		21,515		45,140			(25,060)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	03/28/2024	450	1,910,957	4,249.31	112,153		52,280		119,767			(59,873)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	10/06/2023	418	1,518,466	3,630.87	217,532		5,179		275,732			(212,353)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	10/12/2023	371	1,419,640	3,830.86	140,650		7,163		171,327			(133,487)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	10/16/2023	369	1,431,325	3,878.09	128,912		8,789		154,248			(120,123)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	10/20/2023	376	1,412,099	3,757.78	164,565		13,959		202,576			(150,607)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	10/27/2023	324	1,163,897	3,595.27	182,975		20,595		227,778			(162,381)				03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	11/02/2023	553	1,963,959	3,551.72	334,054		45,104		414,535			(288,950)				03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	11/06/2023	459	1,730,371	3,769.05	203,510		30,400		247,516			(173,110)				03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	11/09/2023	391	1,504,459	3,845.95	153,792		24,582		182,705			(129,211)				03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	11/15/2023	378	1,468,528	3,888.39	138,888		25,000		163,190			(113,888)				03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	11/20/2023	378	1,426,640	3,770.49	170,974		33,524		207,238			(137,450)				03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	11/27/2023	301	1,114,734	3,699.87	153,001		33,287		186,821			(119,715)				03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/08/2023	11/30/2023	272	1,023,862	3,758.67	127,628		28,897		154,160			(98,731)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	03/08/2023	12/04/2023	294	1,168,819	3,979.5	94,381		22,455		107,752			(71,926)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	03/08/2023	12/12/2023	294	1,160,251	3,946.03	102,678		26,689		118,781			(75,989)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	03/08/2023	12/15/2023	391	1,574,503	4,025.73	118,283		31,683		132,122			(86,600)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/01/2024	32,457	11,803,131	363.66	259,652		110,552		101,809			(149,100)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/01/2024			383.87	(39,597)		(16,859)		(3,727)			22,738				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/01/2024	8,157	2,963,623	363.32	66,480		28,305		26,637			(38,175)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/01/2024			396.38	(2,447)		(1,042)		(47)			1,405				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/01/2024	13,769	5,001,357	363.24	112,766		48,012		45,387			(64,754)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/01/2024			399.62	(2,754)		(1,172)		(32)			1,581				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/04/2024	7,265	2,645,822	364.18	56,596		24,368		21,712			(32,228)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/04/2024			382.72	(10,099)		(4,348)		(1,119)			5,751				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/04/2024	7,650	2,787,106	364.34	59,056		25,427		22,427			(33,629)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/04/2024			387.56	(6,426)		(2,767)		(421)			3,659				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/05/2024	9,385	3,420,065	364.4	72,268		31,229		27,443			(41,039)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/05/2024			383.84	(11,732)		(5,070)		(1,172)			6,662				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/05/2024	8,175	2,978,970	364.4	62,948		27,202		23,904			(35,746)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/05/2024			399.3	(1,717)		(742)		(25)			975				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/06/2024	15,942	5,805,923	364.2	124,344		53,928		47,958			(70,416)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/06/2024			383.55	(20,565)		(8,919)		(2,152)			11,646				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/05/2024	9,360	3,411,354	364.48	71,787		31,022		27,105			(40,766)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/05/2024			400.98	(1,591)		(688)		(18)			904				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/06/2024	8,216	2,991,674	364.15	64,245		27,863		24,863			(36,382)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/06/2024			398.06	(2,054)		(891)		(36)			1,163				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/07/2024	11,899	4,319,623	363.01	99,479		43,300		41,280			(56,180)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/07/2024			397.17	(3,332)		(1,450)		(68)			1,882				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	02/23/2024	3,039	902,379	296.97	22,121		9,164		14,268			(12,957)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	02/23/2024			319.02	(1,793)		(743)		(213)			1,050				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	02/23/2024	13,885	4,130,949	297.52	97,331		40,323		60,997			(57,008)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	02/23/2024			322.79	(4,721)		(1,956)		(337)			2,765				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	02/27/2024	4,893	1,454,665	297.32		34,982		14,724		22,259			(20,258)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	02/27/2024			321.45		(2,104)		(886)		(194)			1,218				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	02/28/2024	4,244	1,261,248	297.19		30,641		12,947		19,659			(17,694)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	02/28/2024			321.03		(1,952)		(825)		(194)			1,127				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	03/01/2024	3,161	940,284	297.48		22,410		9,542		14,211			(12,869)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	03/01/2024			319.22		(1,865)		(794)		(244)			1,071				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	03/01/2024	8,090	2,410,844	298.01		55,334		23,560		34,109			(31,775)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	03/01/2024			322.64		(2,993)		(1,274)		(248)			1,719				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	03/07/2024	6,206	1,851,093	298.27		41,953		18,261		25,769			(23,693)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	03/07/2024			322.4		(2,482)		(1,081)		(236)			1,402				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	02/02/2024	5,239	1,571,832	300.04		29,756		11,215		15,208			(18,541)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	02/02/2024			323.09		(1,467)		(553)		(58)			914				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	02/02/2024	3,499	1,050,546	300.27		19,523		7,358		9,812			(12,165)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	02/02/2024			328.84		(385)		(145)		(5)			240				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	02/07/2024	4,958	1,483,775	299.29		29,994		11,584		16,391			(18,409)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	02/07/2024			322.4		(1,636)		(632)		(83)			1,004				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	02/09/2024	3,112	930,049	298.88		19,449		7,583		10,971			(11,866)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	02/09/2024			315.91		(2,583)		(1,007)		(368)			1,576				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	02/09/2024	6,031	1,806,665	299.57		35,823		13,967		19,311			(21,856)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	02/09/2024			323.59		(1,689)		(658)		(73)			1,030				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	02/13/2024	3,280	982,017	299.37		19,911		7,906		10,973			(12,005)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	02/13/2024			324.01		(886)		(352)		(40)			534				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	02/14/2024	7,284	2,180,711	299.38		44,214		17,634		24,424			(26,581)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	02/14/2024			323		(2,258)		(901)		(127)			1,357				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	02/16/2024	9,603	2,870,402	298.9		60,500		24,341		34,602			(36,159)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	02/16/2024			322.7		(3,169)		(1,275)		(195)			1,894				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	02/21/2024	6,723	2,012,578	299.35		41,347		16,990		23,217			(24,357)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	02/21/2024			323.76		(1,950)		(801)		(115)			1,149				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	03/01/2024	7,545	2,741,665	363.39		61,263		26,084		24,435			(35,179)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2023	03/01/2024			378.68		(15,316)		(6,521)		(2,422)			8,795				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	04/26/2024	402	1,857,525	4,625.08	.....	44,202	.....	22,425	.....	37,156	.....	.....	(21,778)	.....	.....	.....	03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	05/13/2024	315	1,469,050	4,661.58	.....	33,641	.....	17,727	.....	28,368	.....	.....	(15,915)	.....	.....	.....	03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	05/24/2024	352	1,652,668	4,695.88	.....	35,627	.....	19,196	.....	29,789	.....	.....	(16,431)	.....	.....	.....	03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	06/14/2024	377	1,761,631	4,667.19	.....	44,849	.....	25,111	.....	41,039	.....	.....	(19,737)	.....	.....	.....	03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	07/05/2024	310	1,451,986	4,679.9	.....	38,776	.....	22,458	.....	36,418	.....	.....	(16,318)	.....	.....	.....	03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	07/23/2024	284	1,383,000	4,867.32	.....	23,453	.....	13,940	.....	19,666	.....	.....	(9,513)	.....	.....	.....	03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	08/02/2024	295	1,462,562	4,950.62	.....	20,497	.....	12,347	.....	16,050	.....	.....	(8,150)	.....	.....	.....	03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	08/13/2024	299	1,499,105	5,020.11	.....	18,186	.....	11,108	.....	13,390	.....	.....	(7,078)	.....	.....	.....	03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	08/23/2024	268	1,345,257	5,028.81	.....	16,848	.....	10,414	.....	12,553	.....	.....	(6,433)	.....	.....	.....	03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	09/10/2024	296	1,487,427	5,029.85	.....	20,204	.....	12,743	.....	15,815	.....	.....	(7,461)	.....	.....	.....	03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	09/17/2024	436	2,177,633	4,993.54	.....	33,557	.....	21,322	.....	28,008	.....	.....	(12,236)	.....	.....	.....	03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	09/20/2024	341	1,686,609	4,942.59	.....	30,121	.....	19,198	.....	26,638	.....	.....	(10,924)	.....	.....	.....	03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	10/04/2024	283	1,361,710	4,815.78	.....	35,379	.....	22,863	.....	34,666	.....	.....	(12,516)	.....	.....	.....	03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	10/18/2024	269	1,309,556	4,868.6	.....	31,274	.....	20,475	.....	29,983	.....	.....	(10,799)	.....	.....	.....	03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	10/28/2024	286	1,475,126	5,165.73	.....	17,351	.....	11,460	.....	12,522	.....	.....	(5,890)	.....	.....	.....	03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	11/08/2024	278	1,440,547	5,182.57	.....	16,830	.....	11,220	.....	12,443	.....	.....	(5,610)	.....	.....	.....	03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	11/22/2024	325	1,703,220	5,235.36	.....	18,427	.....	12,423	.....	13,790	.....	.....	(6,004)	.....	.....	.....	03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	12/16/2024	305	1,592,731	5,220.53	.....	19,517	.....	13,395	.....	15,432	.....	.....	(6,122)	.....	.....	.....	03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	12/27/2024	320	1,617,890	5,054.8	.....	30,733	.....	21,255	.....	27,401	.....	.....	(9,478)	.....	.....	.....	03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	10/27/2023	50	252,006	4,991.21	.....	322	.....	37	.....	.....	.....	.....	(285)	.....	.....	.....	03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	01/13/2025	304	1,595,881	5,252.72	.....	20,286	.....	14,188	.....	16,519	.....	.....	(6,098)	.....	.....	.....	03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	12/01/2023	87	440,269	5,085.7	.....	594	.....	138	.....	9	.....	.....	(456)	.....	.....	.....	03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	01/24/2025	227	1,111,482	4,897.26	.....	32,991	.....	23,234	.....	32,906	.....	.....	(9,757)	.....	.....	.....	03
JAN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	01/05/2024	42	208,939	4,975.92	.....	614	.....	198	.....	72	.....	.....	(416)	.....	.....	.....	03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	02/03/2025	318	1,591,899	5,009.28	.....	38,103	.....	26,997	.....	35,872	.....	.....	(11,107)	.....	.....	.....	03
FEB 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	02/09/2024	65	323,117	5,000.26	.....	1,184	.....	466	.....	224	.....	.....	(719)	.....	.....	.....	03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	02/18/2025	338	1,625,997	4,808.65	.....	61,782	.....	44,155	.....	64,199	.....	.....	(17,627)	.....	.....	.....	03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	03/15/2024	180	839,458	4,658.48		14,375		6,484		9,752			(7,890)				03

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FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCFXT09	03/09/2023	02/28/2025	347	1,665,961	4,806.58		64,856		46,609		67,715			(18,246)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCFXT09	03/09/2023	03/14/2025	470	2,197,851	4,680.66		111,694		80,872		121,190			(30,823)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB66K528	03/09/2023	02/21/2025	41,407	4,274,402	103.23		89,480		64,148		52,764			(25,332)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB66K528	03/09/2023	02/28/2025	32,376	3,333,416	102.96		73,558		52,937		44,358			(20,621)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB66K528	03/09/2023	03/07/2025	28,292	2,931,340	103.61		57,829		41,774		33,350			(16,055)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB66K528	03/09/2023	02/13/2026	52,605	5,451,417	103.63		125,515		101,870		81,148			(23,644)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB66K528	03/09/2023	02/20/2026	413,838	42,857,062	103.56		999,419		812,377		649,386			(187,042)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB66K528	03/09/2023	02/24/2026	80,052	8,246,153	103.01		208,936		169,978		139,297			(38,957)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB66K528	03/09/2023	02/27/2026	363,537	37,487,968	103.12		935,745		761,754		620,862			(173,991)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB66K528	03/09/2023	03/02/2026	112,496	11,605,076	103.16		288,214		234,772		191,052			(53,442)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB66K528	03/09/2023	03/03/2026	75,302	7,801,260	103.6		181,628		147,981		118,015			(33,647)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB66K528	03/09/2023	03/06/2026	321,581	33,412,275	103.9		744,460		606,927		477,253			(137,534)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	02/24/2025	8,006	2,360,118	294.78		41,870		30,066		4,090			(11,803)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	02/27/2026	48,872	14,416,195	294.98		320,534		260,934		60,534			(59,600)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	03/02/2026	24,860	7,300,224	293.65		175,362		142,846		35,219			(32,516)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	03/03/2026	34,771	10,203,267	293.44		248,116		202,152		50,338			(45,964)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	03/06/2026	141,105	41,252,041	292.35		1,067,185		870,030		227,447			(197,155)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	03/06/2026	29,371	8,662,368	294.93		193,852		158,039		36,979			(35,813)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	03/09/2026	31,991	9,323,201	291.43		253,954		207,167		56,414			(46,787)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	02/27/2025	13,329	3,911,647	293.47		76,305		54,884		8,302			(21,421)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	02/28/2025	25,414	7,454,511	293.32		147,046		105,824		16,223			(41,222)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	03/06/2025	9,031	2,648,864	293.32		52,489		37,897		5,884			(14,592)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	03/07/2025	18,802	5,503,057	292.68		114,023		82,367		13,427			(31,656)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	02/20/2026	15,256	4,504,832	295.29		98,026		79,681		18,112			(18,346)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	02/23/2026	22,977	6,773,387	294.79		151,964		123,603		28,813			(28,361)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	02/24/2026	33,233	9,788,392	294.54		222,877		181,320		42,779			(41,557)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2023	02/27/2026	100,647	29,431,076	292.42		756,060		615,479		159,553			(140,581)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57PNE97	03/13/2023	02/21/2025	12,555	4,598,305	366.25		129,945		93,289		69,354			(36,656)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57PNE97	03/13/2023	02/28/2025	11,494	4,198,585	365.27		124,370		89,630		68,122			(34,740)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/13/2023	03/07/2025	7,090	2,580,182	363.9		81,397		58,881		46,064			(22,517)				03
MAR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/13/2023	03/10/2025	1,028	375,893	365.58		11,053		8,008		6,048			(3,045)				03
FEB 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/13/2023	02/13/2026	9,248	3,405,761	368.27		115,600		93,911		63,618			(21,689)				03
FEB 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/13/2023	02/20/2026	37,482	13,757,221	367.04		488,759		397,658		274,939			(91,101)				03
FEB 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/13/2023	02/23/2026	10,778	3,949,854	366.47		143,241		116,616		81,405			(26,625)				03
FEB 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/13/2023	02/24/2026	8,694	3,168,145	364.4		123,196		100,318		72,361			(22,878)				03
FEB 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/13/2023	02/27/2026	35,034	12,811,255	365.68		477,865		389,371		275,247			(88,493)				03
MAR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/13/2023	03/02/2026	15,972	5,825,446	364.73		224,565		183,094		131,391			(41,471)				03
MAR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/13/2023	03/03/2026	7,736	2,841,050	367.27		100,563		82,009		56,546			(18,554)				03
MAR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/13/2023	03/06/2026	47,577	17,400,325	365.73		649,426		529,936		374,525			(119,490)				03
MAR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/13/2023	03/09/2026	17,415	6,334,260	363.72		253,217		206,755		150,611			(46,462)				03
MAR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/13/2023	03/10/2026	9,631	3,526,198	366.13		130,115		106,262		74,614			(23,852)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/09/2023	02/21/2025	9,994	3,687,712	368.99		78,207		56,066		75,207			(22,140)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/09/2023	03/07/2025	8,184	2,982,470	364.41		79,198		57,211		78,498			(21,987)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/09/2023	02/13/2026	60,658	22,533,137	371.48		545,174		442,475		543,321			(102,699)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/09/2023	02/20/2026	57,382	21,159,472	368.75		572,049		464,989		575,021			(107,059)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/09/2023	02/24/2026	14,267	5,244,515	367.61		148,443		120,765		149,744			(27,678)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/09/2023	02/27/2026	38,861	14,223,067	366		428,565		348,878		434,102			(79,687)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/09/2023	03/02/2026	11,277	4,115,833	364.96		129,116		105,175		131,164			(23,941)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/09/2023	03/03/2026	12,715	4,660,474	366.52		137,948		112,392		139,593			(25,555)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/09/2023	03/06/2026	37,050	13,576,297	366.43		403,765		329,173		408,634			(74,593)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/15/2023	02/23/2024	1,440	5,713,050	3,966.79		161,377		68,220		648,019			(93,156)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/15/2023	02/23/2024			4,170.14						(419,044)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/15/2023	02/23/2024	1,808	7,214,812	3,990.03		351,697		148,677		779,107			(203,020)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/15/2023	02/23/2024			4,405.91						(255,907)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/15/2023	02/27/2024	1,335	5,302,470	3,970.46		138,008		59,260		601,509			(78,748)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/15/2023	02/27/2024			4,155.82						(407,680)							03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/15/2023	02/27/2024	1,599	6,367,705	3,982.18	194,716		83,610		704,863			(111,106)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/15/2023	02/27/2024			4,209.4					(426,230)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/15/2023	02/28/2024	1,423	5,632,711	3,957.64	281,035		121,136		657,256			(159,899)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/15/2023	02/28/2024			4,359.86					(243,601)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/15/2023	03/01/2024	940	3,734,587	3,971.19	96,073		41,723		425,242			(54,350)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/15/2023	03/01/2024			4,154.31					(290,627)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/15/2023	03/01/2024	1,054	4,174,983	3,962.25	197,851		85,924		484,196			(111,927)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/15/2023	03/01/2024			4,340.73					(193,815)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/15/2023	03/05/2024	1,265	5,078,702	4,014.53	208,650		91,947		532,019			(116,702)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/15/2023	03/05/2024			4,356.96					(225,509)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/15/2023	03/06/2024	725	2,918,098	4,023.02	124,702		55,150		300,733			(69,552)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/15/2023	03/06/2024			4,389.23					(116,874)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/15/2023	03/07/2024	783	3,109,361	3,969.16	144,878		64,300		359,429			(80,578)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/15/2023	03/07/2024			4,342.39					(147,625)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/15/2023	03/08/2024	911	3,539,342	3,884.35	154,090		68,628		483,004			(85,461)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/15/2023	03/08/2024			4,187.75					(265,240)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/15/2023	03/11/2024	764	2,958,846	3,872.43	187,276		84,274		414,615			(103,002)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/15/2023	03/11/2024			4,349.75					(143,525)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/15/2023	03/13/2024	1,091	4,197,704	3,848.21	119,292		54,044		616,006			(65,248)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/15/2023	03/13/2024			4,027.57					(454,795)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/15/2023	03/14/2024	989	3,818,699	3,860.04	208,394		94,725		549,301			(113,669)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/15/2023	03/14/2024			4,246.62					(252,702)							03
MAR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/15/2023	03/14/2024	7,203	2,618,583	363.53	58,922		26,783		24,215			(32,139)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/15/2023	03/14/2024			398.19	(1,801)		(819)		(40)			982				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/15/2023	03/14/2024	7,824	2,844,765	363.61	63,763		28,983		26,064			(34,780)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/15/2023	03/14/2024			400.06	(1,487)		(676)		(27)			811				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/15/2023	03/08/2024	7,784	2,823,778	362.78	66,006		29,398		27,823			(36,608)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/08/2024			378.22		(16,579)		(7,384)		(2,992)			9,195				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/08/2024	24,642	8,940,440	362.81		208,473		92,849		87,787			(115,624)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/08/2024			382.79		(33,760)		(15,036)		(4,015)			18,724				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/08/2024	7,817	2,836,938	362.92		65,741		29,280		27,504			(36,461)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/08/2024			395.11		(2,736)		(1,219)		(79)			1,517				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/08/2024	9,253	3,359,312	363.07		77,166		34,368		32,005			(42,798)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/08/2024			399.38		(1,851)		(824)		(31)			1,026				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/11/2024	7,428	2,691,923	362.41		64,548		29,047		27,986			(35,501)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/11/2024			380.8		(12,553)		(5,649)		(1,862)			6,904				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/11/2024	12,256	4,445,358	362.72		104,663		47,098		44,619			(57,565)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/11/2024			382.86		(16,913)		(7,611)		(2,074)			9,302				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/11/2024	8,397	3,045,497	362.69		71,794		32,307		30,673			(39,487)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/11/2024			398.5		(1,931)		(869)		(39)			1,062				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/12/2024	6,482	2,344,665	361.73		58,596		26,457		26,386			(32,138)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/12/2024			380.19		(11,602)		(5,239)		(1,846)			6,364				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/12/2024	16,983	6,159,377	362.67		145,548		65,718		62,405			(79,830)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/12/2024			398.05		(4,246)		(1,917)		(92)			2,329				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/12/2024	19,740	7,159,729	362.71		168,773		76,205		72,212			(92,568)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/12/2024			383.24		(26,254)		(11,854)		(3,153)			14,399				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/13/2024	25,842	9,392,876	363.48		211,900		95,999		87,048			(115,901)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/13/2024			383.16		(34,886)		(15,805)		(4,264)			19,081				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/13/2024	7,639	2,775,376	363.34		63,094		28,584		26,141			(34,510)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/13/2024			393.13		(3,437)		(1,557)		(146)			1,880				03
MAR 24 JPMorgan	VAGLB: Index Universal	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Life		NA	7H6GLXDRUGQFUS7RNE97	03/16/2023	03/15/2024	133,531	48,438,359	362.75		1,093,619		502,883		491,559			(590,736)				03
MAR 25 JPMorgan	VAGLB: Index Universal	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Life		NA	7H6GLXDRUGQFUS7RNE97	03/16/2023	03/14/2025	17,623	6,392,591	362.75		196,668		143,771		123,477			(52,897)				03
MAR 24 NYSE Zebra Edge	VAGLB: Index Universal	N/A	Equity /	UBS AG																		
Call	Life		Index	BFBMT61CT2L10CEMIK50	03/16/2023	03/15/2024	118,538	37,445,114	315.89		919,996		423,045		224,681			(496,951)				03
MAR 25 NYSE Zebra Edge	VAGLB: Index Universal	N/A	Equity /	UBS AG																		
Call	Life		Index	BFBMT61CT2L10CEMIK50	03/16/2023	03/14/2025	14,382	4,543,060	315.89		154,316		112,810		61,908			(41,506)				03
MAR 24 IUL Rainbow	VAGLB: Index Universal	N/A	Equity /	BNP Paribas																		
Life	Life		Index	ROMUWISFPUBMPRO8K5P83	03/16/2023	03/15/2024	8,733,927	8,733,927	3,891.93		369,445		169,883		608,065			(199,562)				03
MAR 24 IUL Rainbow	VAGLB: Index Universal	N/A	Equity /	BNP Paribas																		
Life	Life		Index	ROMUWISFPUBMPRO8K5P83	03/16/2023	03/15/2024	86,352,036	86,352,036	3,891.93		3,652,691		1,679,631		6,011,913			(1,973,060)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/16/2023	03/15/2024	6,232,400	6,232,400	3,891.93	300,402		138,135		508,562			(162,267)				03
MAR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/16/2023	03/15/2024	76,738,814	76,738,814	3,891.93	3,952,049		1,817,286		6,795,625			(2,134,763)				03
MAR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/16/2023	03/15/2024	3,472,170	3,472,170	3,891.93	182,636		83,982		315,351			(98,654)				03
MAR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/16/2023	03/15/2024	11,348,488	11,348,488	3,891.93	608,279		279,707		1,056,087			(328,572)				03
MAR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/16/2023	03/15/2024	17,111,650	17,111,650	3,891.93	983,920		452,440		1,739,582			(531,480)				03
MAR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/16/2023	03/15/2024	17,291,858	17,291,858	3,891.93	1,137,804		523,201		2,073,221			(614,603)				03
MAR 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/17/2023	03/15/2024	21,136	6,252,067	295.8	157,253		72,511		14,532			(84,742)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/17/2023	03/15/2024	34,500	7,847,347	227.46	156,975		72,383		79,536			(84,592)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/20/2023	11/14/2025	6,331	2,303,392	363.82	86,990		69,646		50,840			(17,344)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/20/2023	11/14/2025	12,189	4,557,553	373.9	119,089		95,345		57,735			(23,744)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/20/2023	11/14/2025	7,230	2,805,235	388.01	41,499		33,225		14,442			(8,274)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/20/2023	11/18/2025	9,039	3,285,683	363.51	125,729		100,765		73,890			(24,965)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/20/2023	11/01/2024	11,577	4,235,046	365.8	111,144		74,787		56,224			(36,357)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/20/2023	11/18/2025	27,861	10,386,123	372.79	283,899		227,528		140,958			(56,371)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/20/2023	11/05/2024	7,538	2,751,991	365.08	75,004		50,634		38,823			(24,370)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/20/2023	11/19/2025	15,253	5,678,156	372.27	158,324		126,920		79,480			(31,404)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/20/2023	11/08/2024	17,874	6,490,356	363.12	194,289		131,479		106,048			(62,810)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/20/2023	11/20/2025	19,227	7,156,489	372.21	200,153		160,493		100,596			(39,661)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/20/2023	11/12/2024	8,374	3,115,229	372.02	60,543		41,101		25,713			(19,442)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/20/2023	11/14/2024	6,855	2,516,745	367.14	62,586		42,554		30,836			(20,032)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/20/2023	11/15/2024	8,347	3,083,085	369.36	68,780		46,802		31,823			(21,978)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/20/2023	11/19/2024	6,810	2,502,833	367.54	61,287		41,833		30,006			(19,455)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/20/2023	11/20/2024	4,854	1,786,748	368.12	42,567		29,077		20,523			(13,490)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/20/2023	10/31/2025	8,421	3,028,037	359.6	131,445		104,853		81,937			(26,592)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/20/2023	02/09/2026	4,432	1,346,230	303.74	39,845		32,556		27,886			(7,289)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/20/2023	02/09/2026	5,383	1,648,466	306.26	43,599		35,623		29,227			(7,976)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/20/2023	02/10/2026	10,824	3,243,108	299.62	114,627		93,677		85,605			(20,950)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/20/2023	02/13/2026	16,986	5,118,014	301.3	168,675		137,935		122,809			(30,741)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/20/2023	02/13/2026	19,585	5,979,022	305.28	165,692		135,495		112,979			(30,197)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	02/17/2026	7,589	2,287,212	301.38		75,284		61,615		54,765			(13,669)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	01/31/2025	3,628	1,111,142	306.26		20,209		14,481		13,243			(5,727)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	10/31/2025	14,933	5,522,681	369.82		166,956		133,180		87,262			(33,776)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	10/31/2025	8,455	3,235,890	382.72		59,016		47,077		23,251			(11,939)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	02/14/2025	4,498	1,356,807	301.65		32,790		23,684		24,037			(9,106)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/04/2025	23,730	8,713,729	367.2		290,695		232,131		159,720			(58,564)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	01/30/2026	31,725	9,616,552	303.12		290,920		237,191		205,446			(53,730)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/04/2025	6,959	2,654,702	381.46		51,151		40,846		20,838			(10,305)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	01/30/2026	14,042	4,317,655	307.49		107,418		87,579		70,223			(19,839)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/05/2025	9,489	3,481,237	366.86		117,572		93,911		65,046			(23,662)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	02/02/2026	11,257	3,412,109	303.11		103,452		84,400		73,092			(19,052)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/06/2025	5,940	2,176,928	366.48		74,548		59,561		41,540			(14,987)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	02/02/2026	4,000	1,230,597	307.65		30,440		24,834		19,861			(5,606)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/07/2025	6,351	2,282,908	359.47		99,834		79,784		62,399			(20,050)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	02/03/2026	9,603	2,911,947	303.24		87,769		71,621		61,930			(16,148)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/07/2025	19,352	7,150,118	369.48		219,643		175,532		115,871			(44,112)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	02/06/2026	30,100	9,081,420	301.71		292,871		239,141		211,922			(53,730)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/07/2025	7,348	2,797,153	380.65		55,848		44,632		23,226			(11,216)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	02/06/2026	8,824	2,700,438	306.05		72,000		58,791		48,396			(13,209)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/11/2025	18,560	6,897,557	371.63		196,182		156,946		99,379			(39,236)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/11/2025	5,627	2,164,772	384.73		36,686		29,349		13,854			(7,337)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/12/2025	14,296	5,303,565	370.99		154,537		123,661		79,323			(30,875)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/13/2025	6,594	2,444,788	370.76		71,874		57,529		37,072			(14,345)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	03/20/2023	03/15/2024	9,591	37,328,513	3,891.93		1,386,800		641,250		5,075,190			(745,550)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	03/20/2023	03/15/2024									(3,262,511)							03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	03/20/2023	03/15/2024	17,821	69,357,384	3,891.93		3,148,760		1,455,973		9,429,840			(1,692,788)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	03/20/2023	03/15/2024									(5,301,121)							03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	03/20/2023	03/15/2024	374	1,456,477	3,891.93		72,945		33,729		198,023			(39,215)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.03/20/2023	.03/15/2024		4,222.74						(102,079)							03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.03/20/2023	.03/15/2024	752	2,928,094	3,891.93	154,103		71,257		398,104			(82,847)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.03/20/2023	.03/15/2024		4,242.2						(195,133)							03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.03/20/2023	.03/15/2024	1,240	4,825,487	3,891.93	256,367		118,543		656,074			(137,824)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.03/20/2023	.03/15/2024		4,246.1						(318,282)							03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.03/20/2023	.03/15/2024	671	2,610,746	3,891.93	143,889		66,534		354,957			(77,355)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.03/20/2023	.03/15/2024		4,261.66						(165,153)							03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.03/20/2023	.03/15/2024	190	741,218	3,891.93	46,125		21,328		100,776			(24,797)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.03/20/2023	.03/15/2024		4,320.04						(39,808)							03
MAR 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.03/20/2023	.03/15/2024	4,398	18,829,693	4,281.12	903,193		417,632		1,026,052			(485,560)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.03/20/2023	.03/15/2024	558	2,171,853	3,891.93	140,062		64,764		295,285			(75,298)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.03/20/2023	.03/15/2024		4,339.5						(110,157)							03
MAR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.03/20/2023	.03/14/2025	70	299,422	4,281.12	26,467		19,402		34,005			(7,065)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.03/20/2023	.03/15/2024	500	1,944,097	3,891.93	85,652		39,605		264,320			(46,047)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.03/20/2023	.03/15/2024		4,177.99						(152,081)							03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.09/26/2025	545	2,092,640	3,842.95	399,937		316,290		476,685			(83,647)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.09/30/2025	343	1,288,772	3,756.04	270,506		214,175		322,287			(56,331)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.02/24/2025	242	1,001,608	4,139.22	114,880		83,549		138,088			(31,331)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/10/2025	267	1,128,052	4,220.33	116,563		85,393		140,004			(31,170)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/20/2025	209	840,707	4,031.2	114,202		84,083		137,188			(30,119)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.02/13/2026	389	1,608,421	4,133.59	242,034		198,111		285,602			(43,923)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.02/13/2026	308	1,377,838	4,467.12	139,399		114,102		164,285			(25,297)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.02/20/2026	298	1,243,175	4,168.93	180,256		147,759		213,079			(32,497)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.02/20/2026	385	1,663,929	4,326.05	201,061		164,814		237,697			(36,248)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.04/11/2024	327	1,592,353	4,868.39	14,764		7,401		8,352			(7,363)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.02/24/2026	465	1,988,454	4,272.02	256,543		210,466		303,731			(46,077)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.02/27/2026	309	1,290,366	4,179.46	185,593	.....	.....152,352	.....	.....219,438	.....	.....	.....(33,241)	.....	.....	.....	03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.04/26/2024	220	1,052,024	4,773.9	14,730	.....	.....7,659	.....	.....10,596	.....	.....	.....(7,070)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/02/2026	367	1,561,240	4,248.62	207,690	.....	.....170,596	.....	.....245,966	.....	.....	.....(37,094)	.....	.....	.....	03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.05/24/2024	193	825,964	4,271.42	51,912	.....	.....28,624	.....	.....58,055	.....	.....	.....(23,288)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/06/2026	315	1,293,181	4,106.12	202,563	.....	.....166,519	.....	.....239,346	.....	.....	.....(36,045)	.....	.....	.....	03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.06/28/2024	318	1,307,457	4,116.29	118,555	.....	.....69,392	.....	.....138,559	.....	.....	.....(49,163)	.....	.....	.....	03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.07/25/2024	305	1,233,869	4,050.12	130,113	.....	.....79,130	.....	.....153,660	.....	.....	.....(50,983)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/06/2026	602	2,599,239	4,319.18	319,629	.....	.....262,753	.....	.....377,930	.....	.....	.....(56,876)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/09/2026	284	1,089,973	3,841.99	225,190	.....	.....185,230	.....	.....265,504	.....	.....	.....(39,960)	.....	.....	.....	03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.08/09/2024	343	1,481,547	4,321.52	97,096	.....	.....60,180	.....	.....112,813	.....	.....	.....(36,916)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/13/2026	292	1,151,322	3,941.4	215,443	.....	.....177,353	.....	.....254,156	.....	.....	.....(38,089)	.....	.....	.....	03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.08/23/2024	368	1,649,052	4,486.24	78,063	.....	.....49,184	.....	.....89,530	.....	.....	.....(28,879)	.....	.....	.....	03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.09/13/2024	398	1,676,987	4,216.82	141,148	.....	.....90,962	.....	.....168,209	.....	.....	.....(50,186)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/13/2026	687	2,891,830	4,211.75	404,228	.....	.....332,762	.....	.....478,087	.....	.....	.....(71,466)	.....	.....	.....	03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.09/30/2024	144	563,629	3,905.95	78,861	.....	.....51,678	.....	.....94,921	.....	.....	.....(27,184)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/16/2026	311	1,304,192	4,190.58	186,841	.....	.....153,899	.....	.....221,261	.....	.....	.....(32,942)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/21/2025	392	1,950,234	4,973.31	52,809	.....	.....38,901	.....	.....56,154	.....	.....	.....(13,909)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/20/2026	697	2,912,483	4,177.58	425,051	.....	.....350,385	.....	.....502,219	.....	.....	.....(74,666)	.....	.....	.....	03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.04/01/2025	238	1,182,767	4,963.56	33,473	.....	.....24,788	.....	.....36,055	.....	.....	.....(8,685)	.....	.....	.....	03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.04/07/2025	259	1,297,543	5,013.69	33,574	.....	.....24,933	.....	.....35,447	.....	.....	.....(8,641)	.....	.....	.....	03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.04/11/2025	330	1,615,155	4,900.2	53,525	.....	.....39,823	.....	.....58,762	.....	.....	.....(13,702)	.....	.....	.....	03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.04/17/2025	243	1,185,338	4,884.97	41,061	.....	.....30,633	.....	.....45,302	.....	.....	.....(10,428)	.....	.....	.....	03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.04/25/2025	376	1,778,725	4,724.87	84,982	.....	.....63,625	.....	.....96,886	.....	.....	.....(21,357)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.05/06/2025	278	1,266,112	4,553.05	83,163	.....	.....62,560	.....	.....97,841	.....	.....	.....(20,603)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.05/09/2025	319	1,342,509	4,203.88	151,040	.....	.....113,765	.....	.....180,380	.....	.....	.....(37,275)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.05/19/2025	378	1,627,506	4,303.75	159,788	.....	.....120,855	.....	.....191,228	.....	.....	.....(38,933)	.....	.....	.....	03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.05/30/2025	393	1,712,535	4,355.38	.....	.....157,791	.....	.....	.....119,874	.....	.....188,282	.....	.....(37,917)	.....	.....	.....03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.06/02/2025	391	1,775,694	4,541.65	.....	.....122,607	.....	.....	.....93,255	.....	.....145,268	.....	.....(29,352)	.....	.....	.....03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.06/06/2025	343	1,517,273	4,427.02	.....	.....126,515	.....	.....	.....96,378	.....	.....150,511	.....	.....(30,138)	.....	.....	.....03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.06/13/2025	503	2,080,519	4,136.96	.....	.....262,645	.....	.....	.....200,618	.....	.....314,866	.....	.....(62,027)	.....	.....	.....03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.06/23/2025	350	1,405,432	4,015.52	.....	.....208,075	.....	.....	.....159,533	.....	.....249,850	.....	.....(48,542)	.....	.....	.....03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.06/30/2025	328	1,340,709	4,088.9	.....	.....182,182	.....	.....	.....140,039	.....	.....218,609	.....	.....(42,143)	.....	.....	.....03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.07/11/2025	501	2,049,946	4,090.24	.....	.....280,666	.....	.....	.....216,590	.....	.....336,081	.....	.....(64,076)	.....	.....	.....03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.07/18/2025	482	1,985,551	4,120.94	.....	.....262,968	.....	.....	.....203,428	.....	.....314,704	.....	.....(59,540)	.....	.....	.....03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.07/25/2025	539	2,284,051	4,239.38	.....	.....261,255	.....	.....	.....202,587	.....	.....311,831	.....	.....(58,668)	.....	.....	.....03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.08/01/2025	559	2,465,532	4,412.98	.....	.....223,251	.....	.....	.....173,525	.....	.....265,315	.....	.....(49,726)	.....	.....	.....03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.08/08/2025	497	2,173,128	4,373.37	.....	.....209,607	.....	.....	.....163,296	.....	.....249,442	.....	.....(46,311)	.....	.....	.....03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.08/15/2025	679	3,111,020	4,580.62	.....	.....222,184	.....	.....	.....173,486	.....	.....262,187	.....	.....(48,698)	.....	.....	.....03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.08/19/2025	350	1,584,113	4,527.2	.....	.....123,144	.....	.....	.....96,276	.....	.....146,179	.....	.....(26,868)	.....	.....	.....03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.08/22/2025	423	1,853,375	4,382.02	.....	.....178,654	.....	.....	.....139,807	.....	.....212,954	.....	.....(38,847)	.....	.....	.....03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.08/26/2025	411	1,800,895	4,383.98	.....	.....173,575	.....	.....	.....136,003	.....	.....207,228	.....	.....(37,572)	.....	.....	.....03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.08/29/2025	735	3,108,474	4,231.75	.....	.....368,969	.....	.....	.....289,372	.....	.....440,709	.....	.....(79,598)	.....	.....	.....03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.09/05/2025	395	1,671,879	4,235.5	.....	.....198,376	.....	.....	.....155,914	.....	.....237,212	.....	.....(42,462)	.....	.....	.....03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.09/12/2025	518	2,109,988	4,069.8	.....	.....308,716	.....	.....	.....243,148	.....	.....369,523	.....	.....(65,568)	.....	.....	.....03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.09/19/2025	412	1,712,094	4,151.94	.....	.....227,969	.....	.....	.....179,923	.....	.....272,732	.....	.....(48,046)	.....	.....	.....03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.09/23/2025	540	2,098,072	3,886.83	.....	.....380,962	.....	.....	.....301,023	.....	.....455,349	.....	.....(79,940)	.....	.....	.....03
MAR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/22/2023	.03/15/2024	40,273	14,633,637	363.36	.....	.....356,820	.....	.....	.....165,916	.....	.....138,546	.....	.....(190,904)	.....	.....	.....03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/22/2023	.03/15/2024	.....	.....	.....376.83	.....	.....(110,348)	.....	.....	.....(51,310)	.....	.....(21,404)	.....	.....59,038	.....	.....	.....03
MAR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/22/2023	.03/15/2024	7,661	2,779,910	362.85	.....	.....69,795	.....	.....	.....32,454	.....	.....27,894	.....	.....(37,341)	.....	.....	.....03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/22/2023	.03/15/2024	.....	.....	.....394.35	.....	.....(3,448)	.....	.....	.....(1,603)	.....	.....(115)	.....	.....1,845	.....	.....	.....03
MAR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/22/2023	.03/15/2024	9,801	3,556,961	362.92	.....	.....88,993	.....	.....	.....41,380	.....	.....35,410	.....	.....(47,612)	.....	.....	.....03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/22/2023	.03/15/2024	.....	.....	.....399.24	.....	.....(2,450)	.....	.....	.....(1,139)	.....	.....(43)	.....	.....1,311	.....	.....	.....03
MAR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/22/2023	.03/18/2024	11,960	4,350,058	363.73	.....	.....104,168	.....	.....	.....48,901	.....	.....39,943	.....	.....(55,267)	.....	.....	.....03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/22/2023	03/18/2024			377.06		(32,410)		(15,215)		(6,329)				17,196			03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/22/2023	03/18/2024	9,078	3,299,693	363.47		80,252		37,674		31,215				(42,578)			03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/22/2023	03/18/2024			398.27		(2,633)		(1,236)		(57)				1,397			03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/22/2023	03/19/2024	11,800	4,290,404	363.6		103,602		48,788		40,142				(54,814)			03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/22/2023	03/19/2024			376.88		(32,567)		(15,336)		(6,503)				17,231			03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/22/2023	03/19/2024	15,800	5,746,609	363.72		137,772		64,879		53,033				(72,893)			03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/22/2023	03/19/2024			399.33		(4,108)		(1,934)		(78)				2,173			03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/22/2023	03/20/2024	10,741	3,912,935	364.3		90,761		42,873		33,903				(47,888)			03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/22/2023	03/20/2024			377.8		(27,497)		(12,989)		(5,142)				14,508			03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/22/2023	03/21/2024	8,792	3,203,010	364.31		74,380		35,244		27,824				(39,137)			03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/22/2023	03/21/2024			396.71		(3,165)		(1,500)		(89)				1,665			03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/22/2023	03/20/2024	7,738	2,818,490	364.25		65,616		30,996		24,563				(34,621)			03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/22/2023	03/20/2024			398.38		(2,244)		(1,060)		(50)				1,184			03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/22/2023	03/21/2024	7,968	2,903,357	364.39		67,088		31,788		24,987				(35,300)			03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/22/2023	03/21/2024			400.87		(1,673)		(793)		(28)				880			03
MAR 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	03/22/2023	03/21/2024	6,624	1,231,789	185.95		41,336		19,586		8,808				(21,750)			03
MAR 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	03/22/2023	03/21/2024			204.26		(6,624)		(3,139)		(9)				3,486			03
FEB 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		Index	NA	03/22/2023	02/27/2025	17,865	3,370,764	188.68		95,756		69,851		39,423				(25,906)			03
MAR 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		Index	NA	03/22/2023	03/10/2025	14,078	2,639,034	187.46		83,341		61,140		36,804				(22,201)			03
MAR 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		Index	NA	03/22/2023	03/17/2025	15,712	2,984,474	189.95		76,988		56,678		30,296				(20,310)			03
MAR 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		Index	NA	03/22/2023	03/21/2025	13,201	2,507,318	189.94		64,947		47,907		25,656				(17,040)			03
MAR 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	03/21/2023	03/14/2025	51,521	5,246,410	101.83		108,607		79,836		92,499				(28,771)			03
MAR 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	03/21/2023	03/19/2025	18,044	1,824,582	101.12		42,980		31,673		37,825				(11,307)			03
MAR 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	03/21/2023	03/03/2026	20,718	2,140,837	103.33		41,085		33,785		34,128				(7,300)			03
MAR 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	03/21/2023	03/06/2026	39,508	4,108,057	103.98		71,233		58,612		57,758				(12,621)			03
MAR 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	03/21/2023	03/09/2026	77,548	8,041,755	103.7		146,023		120,223		119,691				(25,801)			03
MAR 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	03/21/2023	03/10/2026	94,229	9,698,060	102.92		199,200		164,037		167,755				(35,164)			03
MAR 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	03/21/2023	03/13/2026	277,983	28,287,584	101.76		694,124		571,933		606,274				(122,191)			03
MAR 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	03/21/2023	03/16/2026	161,400	16,364,384	101.39		424,483		349,964		374,967				(74,519)			03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/21/2023	03/17/2026	169,308	17,110,223	101.06		465,934		384,214		415,406			(81,720)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/21/2023	03/19/2026	175,851	17,820,760	101.34		466,182		384,568		412,239			(81,614)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/24/2023	03/23/2026	41,049	11,946,921	291.04		342,675		283,940		62,507			(58,735)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/24/2023	03/17/2025	23,798	6,933,565	291.35		160,922		119,127		17,688			(41,795)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/24/2023	03/21/2025	29,405	8,550,374	290.78		206,655		153,279		23,851			(53,376)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/24/2023	03/09/2026	29,423	8,614,334	292.78		223,221		184,463		37,213			(38,758)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/24/2023	03/10/2026	31,387	9,163,623	291.96		248,597		205,473		43,058			(43,124)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/24/2023	03/13/2026	133,594	38,906,595	291.23		1,099,855		909,594		197,306			(190,262)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/24/2023	03/16/2026	48,406	14,088,540	291.05		402,784		333,300		73,012			(69,484)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/24/2023	03/17/2026	56,016	16,287,708	290.77		472,945		391,432		86,865			(81,512)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/24/2023	03/20/2026	103,443	30,113,356	291.11		859,458		711,739		155,876			(147,719)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/24/2023	03/13/2025	24,169	7,064,095	292.28		153,548		113,445		15,625			(40,103)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/23/2023	03/14/2025	8,893	3,247,630	365.18		91,310		67,496		82,664			(23,815)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/23/2023	03/21/2025	5,660	2,066,088	365.03		58,749		43,575		53,295			(15,174)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/23/2023	03/06/2026	8,973	3,291,547	366.83		104,671		86,446		97,487			(18,225)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/23/2023	03/09/2026	6,056	2,191,957	361.93		83,430		68,944		78,851			(14,486)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/23/2023	03/09/2026	11,131	4,072,057	365.83		134,562		111,198		125,757			(23,364)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/23/2023	03/10/2026	6,071	2,199,715	362.35		82,511		68,198		77,895			(14,313)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/23/2023	03/10/2026	8,257	3,023,410	366.15		98,776		81,642		92,228			(17,135)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/23/2023	03/13/2026	14,493	5,254,205	362.54		195,970		162,069		184,886			(33,900)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/23/2023	03/13/2026	34,734	12,728,779	366.46		411,645		340,435		383,963			(71,210)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/23/2023	03/16/2026	5,623	2,043,516	363.39		74,015		61,247		69,686			(12,768)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/23/2023	03/16/2026	13,333	4,897,301	367.32		153,597		127,100		142,940			(26,497)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/23/2023	03/17/2026	5,964	2,161,844	362.47		80,953		67,001		76,414			(13,952)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/23/2023	03/19/2026	10,494	3,812,941	363.34		138,510		114,682		130,410			(23,828)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/23/2023	03/19/2026	46,285	16,999,184	367.27		534,868		442,853		497,802			(92,015)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/27/2023	01/24/2025	412	1,782,623	432.39		143,001		103,124		177,820			(39,877)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/27/2023	01/31/2025	598	2,627,266	4,392.76	189,816		137,433		235,660			(52,382)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/27/2023	02/10/2025	409	1,849,460	4,517.93	108,075		78,686		133,901			(29,389)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/27/2023	02/19/2025	433	1,954,473	4,508.9	117,392		85,884		146,079			(31,508)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/27/2023	02/25/2025	374	1,608,559	4,302.8	138,594		101,715		173,249			(36,879)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/27/2023	01/09/2026	504	2,044,533	4,057.58	317,535		259,461		387,711			(58,074)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/27/2023	01/13/2026	606	2,625,466	4,332.81	294,328		240,709		362,350			(53,619)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/27/2023	01/21/2026	747	3,204,593	4,288.63	381,999		312,950		469,345			(69,049)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/27/2023	01/27/2026	692	3,013,730	4,352.02	333,933		273,921		410,317			(60,011)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/27/2023	02/02/2026	560	2,458,592	4,391.44	260,632		214,063		320,154			(46,568)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/27/2023	02/09/2026	565	2,496,799	4,421.07	256,470		210,951		314,928			(45,519)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/27/2023	02/13/2026	709	3,114,139	4,391.43	333,324		274,390		408,626			(58,934)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/27/2023	02/25/2026	837	3,681,124	4,397.84	394,040		325,157		483,852			(68,883)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/27/2023	01/09/2025	427	1,775,526	4,160.48	182,175		130,205		226,599			(51,970)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/27/2023	01/14/2025	396	1,715,888	4,333.16	133,793		95,916		166,817			(37,878)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/27/2023	01/17/2025	326	1,365,653	4,191.82	134,753		96,777		167,497			(37,976)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/27/2023	03/06/2026	6,280	2,302,175	366.6	84,840		70,133		47,464			(14,707)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/27/2023	03/13/2026	57,351	20,969,827	365.64	800,047		662,261		455,282			(137,786)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/27/2023	03/16/2026	16,175	5,919,737	365.97	223,707		185,286		126,718			(38,421)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/27/2023	03/17/2026	9,186	3,358,217	365.57	128,699		106,616		73,351			(22,083)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/27/2023	03/20/2026	36,163	13,259,777	366.67	490,366		406,458		274,849			(83,908)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/27/2023	03/23/2026	11,009	4,050,806	367.94	143,673		119,156		78,996			(24,517)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/27/2023	03/24/2026	10,928	4,021,524	367.99	142,506		118,210		78,281			(24,295)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/27/2023	03/14/2025	12,429	4,545,874	365.75	135,227		100,098		72,649			(35,129)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/27/2023	03/20/2025	8,124	2,974,551	366.15	87,332		64,833		46,641			(22,498)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/27/2023	03/21/2025	6,382	2,334,155	365.73	69,821		51,859		37,649			(17,962)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/27/2023	03/25/2025	1,031	379,125	367.84	10,379		7,724		5,355			(2,655)				03
FEB 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International Credit Suisse	E58DKGMJYYYJLN8C3868	03/28/2023	02/28/2025	7,947	2,691,558	338.68	81,618		60,078		46,207			(21,540)				03
MAR 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International Credit Suisse	E58DKGMJYYYJLN8C3868	03/28/2023	03/10/2025	7,009	2,373,614	338.66	72,471		53,615		41,192			(18,857)				03
MAR 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International Credit Suisse	E58DKGMJYYYJLN8C3868	03/28/2023	03/27/2025	12,494	4,252,669	340.39	121,562		90,671		66,551			(30,891)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYYJLN8C3868	03/28/2023	03/01/2024	3,292	1,107,499	336.41		27,456	12,384		12,942			(15,072)				03
MAR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYYJLN8C3868	03/28/2023	03/01/2024		370						(14)							03
MAR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYYJLN8C3868	03/28/2023	03/27/2024	1,689	564,464	334.22	16,365		8,025		8,966			(8,341)				03
MAR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYYJLN8C3868	03/28/2023	03/27/2024		369.72						(18)							03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/28/2023	03/07/2025	19,674	4,496,747	228.56	111,946		82,812		77,201			(29,135)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/28/2023	03/13/2025	17,167	3,901,404	227.26	107,466		79,733		76,724			(27,733)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/28/2023	03/14/2025	19,239	4,395,809	228.48	110,626		82,118		76,654			(28,509)				03
MAR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/28/2023	03/20/2025	13,897	3,185,987	229.26	75,599		56,279		51,655			(19,320)				03
MAR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/28/2023	03/27/2024	3,983	908,846	228.16	18,164		8,932		8,493			(9,233)				03
MAR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/28/2023	03/27/2024		250.91						(13)							03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/28/2023	03/27/2025	19,590	4,496,809	229.55	104,805		78,279		71,332			(26,526)				03
MAR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/30/2023	03/06/2024	1,318	833,608	632.71	32,490		15,092		12,012			(17,399)				03
MAR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/30/2023	03/06/2024		681.48													03
MAR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/30/2023	03/13/2024	1,484	927,763	625.35	36,392		17,300		17,648			(19,093)				03
MAR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/30/2023	03/13/2024		667.4													03
MAR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/30/2023	03/18/2024	1,973	1,231,045	623.99	55,319		26,711		26,601			(28,608)				03
MAR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/30/2023	03/18/2024		673.06													03
MAR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/30/2023	03/28/2024	2,734	1,718,985	628.7	72,374		35,986		30,603			(36,388)				03
MAR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/30/2023	03/28/2024		677.61													03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/03/2023	03/22/2024	22,076	8,065,981	365.37	201,556		99,060		62,097			(102,496)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/03/2023	03/22/2024		378.94		(62,917)		(30,922)		(8,930)			31,995				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/03/2023	03/22/2024	5,102	1,862,423	365.03	47,450		23,320		14,930			(24,129)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/03/2023	03/22/2024		394.99		(2,908)		(1,429)		(80)			1,479				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/03/2023	03/22/2024	20,053	7,319,870	365.02	186,697		91,757		58,750			(94,939)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/03/2023	03/22/2024		401.57		(5,214)		(2,563)		(62)			2,651				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/03/2023	03/25/2024	6,897	2,518,773	365.21	63,726		31,594		20,028			(32,132)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/03/2023	03/25/2024		378.55		(20,483)		(10,155)		(3,086)			10,328				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/03/2023	03/26/2024	9,749	3,560,403	365.21	90,178		44,835		28,432			(45,342)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/03/2023	03/26/2024		378.71		(28,662)		(14,250)		(4,297)			14,411				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/03/2023	03/26/2024	5,074	1,852,770	365.17		47,033		23,385		14,865			(23,649)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/03/2023	03/26/2024			398.14		(2,029)		(1,009)		(42)			1,020				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/03/2023	03/26/2024	17,139	6,259,451	365.22		158,534		78,822		49,926			(79,713)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/03/2023	03/26/2024			401.56		(4,627)		(2,301)		(61)			2,327				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/03/2023	03/27/2024	7,196	2,627,546	365.15		66,849		33,331		21,220			(33,518)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/03/2023	03/27/2024			378.8		(21,012)		(10,476)		(3,161)			10,535				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/03/2023	03/27/2024	17,454	6,373,178	365.15		162,144		80,845		51,469			(81,299)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/03/2023	03/27/2024			401.43		(4,712)		(2,350)		(66)			2,363				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/03/2023	03/27/2024	5,498	2,007,645	365.13		51,135		25,496		16,251			(25,639)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/03/2023	03/27/2024			396.2		(2,804)		(1,398)		(75)			1,406				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/03/2023	03/28/2024	13,287	4,871,180	366.61		114,003		57,002		33,186			(57,002)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/03/2023	03/28/2024			380.02		(35,078)		(17,539)		(4,811)			17,539				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/03/2023	03/28/2024	5,237	1,915,402	365.77		47,077		23,539		14,436			(23,539)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/03/2023	03/28/2024			394.35		(3,299)		(1,650)		(112)			1,650				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/03/2023	03/28/2024	26,310	9,619,966	365.64		238,105		119,052		73,630			(119,052)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/03/2023	03/28/2024			400.74		(7,893)		(3,946)		(122)			3,946				03
JAN 25 FIA S&P 5%	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/03/2023	01/31/2025	7,330	1,168,512	159.42		36,136		26,438		88,631			(9,698)				03
Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/03/2023	03/07/2025	11,637	1,865,601	160.32		53,762		40,053		139,223			(13,708)				03
MAR 25 FIA S&P 5%	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/03/2023	03/31/2025	8,955	1,423,183	158.92		48,180		36,301		121,493			(11,879)				03
Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/03/2023	01/10/2024	6,170	973,795	157.83		14,808		5,341		32,806			(9,466)				03
JAN 24 FIA S&P 5%	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/03/2023	01/10/2024			162.74						(11,286)							03
Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/03/2023	02/09/2024	2,771	439,365	158.54		10,753		4,544		15,075			(6,209)				03
FEB 24 FIA S&P 5%	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/03/2023	02/09/2024			174.78						(75)							03
Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/03/2023	02/28/2024	5,471	864,346	157.99		22,978		10,476		34,805			(12,502)				03
FEB 24 FIA S&P 5%	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/03/2023	02/28/2024			173.63						(496)							03
Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/03/2023	03/28/2024	6,707	1,049,106	156.43		33,399		16,699		56,486			(16,699)				03
MAR 24 FIA S&P 5%	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/03/2023	03/28/2024			170.41						(3,663)							03
Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/05/2023	04/02/2026	108,586	31,833,075	293.16		956,314		801,165		168,637			(155,149)				03
MAR 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/05/2023	03/27/2025	17,016	4,942,841	290.49		146,361		110,380		17,219			(35,980)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/05/2023	03/28/2025	25,611	7,440,589	290.52	220,028		166,013		25,888			(54,015)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/05/2023	04/03/2025	20,605	6,024,693	292.39	159,072		120,343		16,633			(38,729)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/05/2023	04/04/2025	8,051	2,361,879	293.36	58,641		44,383		5,732			(14,257)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/05/2023	03/23/2026	20,915	6,090,654	291.21	201,820		168,775		38,339			(33,046)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/05/2023	03/24/2026	64,677	18,850,211	291.45	617,134		516,180		116,152			(100,955)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/05/2023	03/27/2026	175,231	50,918,514	290.58	1,744,904		1,460,251		341,660			(284,653)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/05/2023	03/30/2026	54,044	15,735,378	291.16	524,111		438,846		100,424			(85,264)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/05/2023	03/31/2026	73,053	21,313,111	291.75	688,831		576,872		128,847			(111,959)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/06/2023	03/28/2024	14,757	4,429,705	300.18	103,445		52,455		51,515			(50,990)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/06/2023	03/28/2024			325.46	(5,165)		(2,619)		(404)			2,546				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/06/2023	04/03/2024	5,900	1,776,672	301.14	38,998		20,096		18,626			(18,901)				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/06/2023	04/03/2024			325.82	(2,065)		(1,064)		(168)			1,001				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/06/2023	04/05/2024	8,171	2,460,879	301.19	53,925		27,934		25,794			(25,992)				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/06/2023	04/05/2024			325.37	(3,105)		(1,608)		(273)			1,497				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/06/2023	03/08/2024	12,374	3,686,887	297.95	98,622		47,090		53,546			(51,532)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/06/2023	03/08/2024			322.09	(6,311)		(3,013)		(523)			3,298				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/06/2023	03/13/2024	3,804	1,131,377	297.42	31,573		15,319		17,741			(16,254)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/06/2023	03/13/2024			321.61	(2,130)		(1,034)		(204)			1,097				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/06/2023	03/14/2024	4,552	1,353,714	297.36	37,967		18,480		21,422			(19,488)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/06/2023	03/14/2024			321.44	(2,595)		(1,263)		(261)			1,332				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/06/2023	03/15/2024	12,211	3,623,874	296.78	105,866		51,688		61,487			(54,179)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/06/2023	03/15/2024			320.87	(7,571)		(3,696)		(825)			3,874				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/06/2023	03/20/2024	4,156	1,236,140	297.46	34,658		17,178		19,607			(17,480)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/06/2023	03/20/2024			320.88	(2,660)		(1,318)		(309)			1,341				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/06/2023	03/21/2024	4,128	1,228,614	297.63	34,056		16,930		19,143			(17,126)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/06/2023	03/21/2024			322.35	(2,188)		(1,088)		(217)			1,100				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/06/2023	03/22/2024	20,959	6,254,091	298.4	164,526		82,026		89,145			(82,500)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/06/2023	03/22/2024			323.26	(9,851)		(4,911)		(890)			4,940				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/06/2023	03/27/2024	11,039	3,296,594	298.63	85,774		43,374		46,307			(42,399)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 24 JPMorgan MO2AIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2023	03/27/2024			321.9		(6,403)		(3,238)		(730)			3,165				03
MAR 24 JPMorgan MO2AIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2023	03/28/2024	3,415	1,024,371	300		24,243		12,293		12,187			(11,950)				03
MAR 24 JPMorgan MO2AIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2023	03/28/2024			322.23		(1,912)		(970)		(212)			943				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/28/2024	1,380	5,525,766	4,005.02		339,043		172,411		616,956			(166,632)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/28/2024			4,417.43						(227,816)							03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	04/01/2024	804	3,268,136	4,064.34		187,018		96,135		325,057			(90,882)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	04/01/2024			4,472						(113,006)							03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	04/03/2024	1,069	4,394,440	4,108.95		141,166		72,949		397,900			(68,217)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	04/03/2024			4,329.42						(235,776)							03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	04/03/2024	1,015	4,187,231	4,124.01		225,540		116,550		366,343			(108,990)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	04/03/2024			4,535.02						(114,572)							03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	04/04/2024	825	3,373,488	4,089.87		144,978		75,114		319,335			(69,864)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	04/04/2024			4,388.9						(153,972)							03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	04/05/2024	796	3,235,190	4,063.39		165,912		86,182		324,991			(79,730)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	04/05/2024			4,419.75						(135,843)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/14/2024	732	2,838,335	3,876.66		219,333		107,071		396,249			(112,262)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/14/2024			4,350.35						(139,217)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/15/2024	1,193	4,663,623	3,909.09		93,748		45,906		614,186			(47,842)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/15/2024			4,022.41						(504,152)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/15/2024	787	3,092,336	3,929.97		111,372		54,536		391,462			(56,836)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/15/2024			4,142.57						(259,919)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/15/2024	1,630	6,369,257	3,907.4		406,380		198,994		841,470			(207,385)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/15/2024			4,297.92						(362,818)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/18/2024	718	2,770,781	3,861.07		201,375		99,510		400,120			(101,865)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/18/2024			4,295.57						(162,792)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/20/2024	694	2,723,031	3,923.11		84,649		42,078		352,089			(42,571)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/20/2024			4,104.19						(252,338)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/20/2024	968	3,810,547	3,938.55		234,532		116,584		478,472			(117,948)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/20/2024			4,324.9						(203,840)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/21/2024	1,059	4,214,840	3,980.62		236,667		117,990		488,098			(118,676)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/21/2024			4,342.88						(212,632)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/22/2024	1,145	4,512,505	3,939.47		151,905		75,953		567,264			(75,953)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/22/2024			4,139.05						(388,447)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/22/2024	1,124	4,437,689	3,948.86		272,081		136,040		547,900			(136,040)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/22/2024			4,337.26						(230,421)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/26/2024	980	3,883,804	3,962.54		143,957		72,801		470,217			(71,156)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/26/2024			4,188.03						(301,093)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/27/2024	825	3,273,450	3,966.52		153,034		77,607		393,924			(75,427)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/27/2024			4,257.56						(214,520)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/28/2024	1,085	4,317,330	3,980.72		145,738		74,111		506,017			(71,627)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/28/2024			4,187.75						(335,219)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/28/2024	890	3,590,778	4,033.54		121,067		61,565		378,054			(59,502)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/28/2024			4,249.83						(236,772)							03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/05/2023	03/21/2025	34,627	3,499,742	101.07		87,249		65,897		73,409			(21,352)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/05/2023	03/28/2025	32,242	3,268,703	101.38		77,452		58,682		64,333			(18,770)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/05/2023	04/04/2025	19,277	1,961,621	101.76		43,616		33,148		35,645			(10,468)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/05/2023	03/13/2026	28,742	2,940,005	102.29		69,573		58,238		57,243			(11,335)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/05/2023	03/19/2026	239,944	24,339,949	101.44		654,712		548,641		553,248			(106,071)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/05/2023	03/23/2026	118,534	12,016,929	101.38		326,750		274,009		276,436			(52,741)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/05/2023	03/24/2026	146,492	14,811,824	101.11		418,924		351,368		357,222			(67,556)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/05/2023	03/27/2026	465,915	47,248,461	101.41		1,280,475		1,074,557		1,082,334			(205,917)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/05/2023	03/30/2026	112,324	11,430,087	101.76		294,536		247,302		246,458			(47,234)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/05/2023	03/31/2026	159,249	16,222,684	101.87		411,435		345,515		343,137			(65,921)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/05/2023	04/02/2026	246,683	25,206,070	102.18		610,886		513,189		504,573			(97,697)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/31/2025	5,385	1,812,349	336.57		31,832		26,324		11,179			(5,508)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	01/02/2026	19,411	6,413,289	330.39		151,932		125,695		61,970			(26,237)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	01/02/2026	1,712	587,332	343.06		7,410		6,131		2,197			(1,280)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	01/06/2026	17,071	5,687,164	333.15		118,613		98,212		45,548			(20,401)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	01/07/2026	9,301	3,121,731	335.64		57,755		47,831		20,906			(9,924)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/06/2024	1,215	396,265	326.12		8,250		5,901		2,391			(2,349)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/10/2024	1,847	612,582	331.69		9,128		6,546		2,083			(2,582)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/12/2024	2,359	778,845	330.11		12,846		9,224		3,168			(3,622)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/13/2024	6,085	2,019,374	331.88		29,859		21,453		6,802			(8,405)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/18/2024	1,796	587,976	327.33		11,556		8,330		3,261			(3,227)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/20/2024	10,162	3,340,767	328.76		60,449		43,625		16,109			(16,824)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/24/2024	1,738	575,211	331.03		9,108		6,589		2,217			(2,519)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/27/2024	4,925	1,625,095	329.98		27,555		19,972		7,071			(7,583)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/31/2024	2,054	682,954	332.42		10,015		7,277		2,327			(2,739)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	01/03/2025	9,614	3,183,796	331.17		50,657		36,870		12,534			(13,786)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	01/07/2025	2,083	698,904	335.56		8,479		6,186		1,733			(2,293)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/09/2025	17,035	5,646,274	331.45		124,923		102,817		48,779			(22,106)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/10/2025	9,733	3,267,345	335.7		58,779		48,388		20,684			(10,391)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/12/2025	21,065	6,975,273	331.13		157,096		129,383		61,940			(27,713)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/12/2025	6,886	2,377,853	345.33		25,907		21,337		7,007			(4,570)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/16/2025	10,815	3,587,328	331.71		78,826		64,977		30,769			(13,849)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/18/2025	21,184	7,055,438	333.05		145,589		120,063		55,121			(25,526)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/19/2025	22,620	7,412,738	327.71		196,756		162,293		84,330			(34,462)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/19/2025	2,997	1,027,472	342.79		12,943		10,676		3,802			(2,267)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/23/2025	21,756	7,199,462	330.92		165,143		136,335		66,031			(28,808)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/24/2025	5,740	1,905,787	332.01		41,544		34,304		16,204			(7,240)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/26/2025	23,067	7,634,729	330.98		175,014		144,577		70,048			(30,437)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/26/2025	3,423	1,177,023	343.82		14,149		11,688		4,072			(2,461)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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	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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMT61CT2L1QCEM1K50	04/10/2023	12/30/2025	25,547	8,470,347	331.56	189,475		156,656		75,083			(32,819)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/01/2024	4,952	1,817,833	367.11	42,090		21,820		11,880			(20,270)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/01/2024			384.23	(9,111)		(4,723)		(901)			4,388				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/01/2024	10,574	3,882,307	367.15	89,669		46,486		25,248			(43,183)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/01/2024			404.01	(2,115)		(1,096)		(25)			1,018				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/02/2024	4,885	1,793,244	367.11	41,569		21,607		11,775			(19,963)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/02/2024			383.66	(9,525)		(4,951)		(1,000)			4,574				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/02/2024	17,455	6,411,549	367.32	146,796		76,301		41,036			(70,495)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/02/2024			403.38	(3,840)		(1,996)		(49)			1,844				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/03/2024	4,574	1,678,256	366.9	39,475		20,571		11,357			(18,903)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/03/2024			387.42	(6,221)		(3,242)		(471)			2,979				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/03/2024	8,548	3,141,546	367.52	71,205		37,107		19,716			(34,098)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/03/2024			403.84	(1,795)		(935)		(22)			860				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/04/2024	5,321	1,955,539	367.51	44,378		23,186		12,344			(21,192)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/04/2024			400.27	(1,756)		(917)		(34)			839				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/04/2024	9,573	3,519,281	367.61	79,459		41,515		21,945			(37,944)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/04/2024			404.37	(1,915)		(1,000)		(22)			914				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/05/2024	13,286	4,877,995	367.15	113,198		59,294		32,320			(53,904)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/05/2024			381.87	(30,824)		(16,146)		(3,876)			14,678				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/05/2024	5,504	2,020,126	367.03	47,224		24,736		13,579			(22,488)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/05/2024			378.75	(16,787)		(8,793)		(2,689)			7,994				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/05/2024	6,081	2,232,029	367.04	52,176		27,330		14,986			(24,846)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/05/2024			397.33	(2,858)		(1,497)		(81)			1,361				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/05/2024	20,986	7,702,307	367.02	180,270		94,427		51,837			(85,843)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/05/2024			403.72	(4,617)		(2,418)		(60)			2,199				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/08/2024	4,281	1,566,244	365.85	39,386		20,787		12,257			(18,599)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/08/2024			393.5	(3,168)		(1,672)		(142)			1,496				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/09/2024	4,814	1,765,613	366.79	42,072		22,260		12,438			(19,812)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/09/2024			385.21	(8,328)		(4,406)		(824)			3,922				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/09/2024	16,989	6,237,224	367.14		145,593		77,031		42,156			(68,562)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/09/2024			403.81		(3,738)		(1,977)		(54)			1,760				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/10/2024	5,364	1,969,183	367.1		46,132		24,468		13,433			(21,664)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/10/2024			399.33		(2,038)		(1,081)		(51)			957				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/10/2024	7,487	2,748,834	367.15		64,238		34,071		18,641			(30,167)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/10/2024			403.87		(1,647)		(874)		(24)			774				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/11/2024	5,080	1,866,131	367.34		43,181		22,959		12,425			(20,223)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/11/2024			400.78		(1,676)		(891)		(36)			785				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/11/2024	7,662	2,815,209	367.41		64,823		34,465		18,589			(30,358)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/11/2024			404.15		(1,609)		(856)		(24)			754				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	04/13/2023	03/27/2025	5,786	2,118,819	366.2		70,994		54,295		33,383			(16,699)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	04/13/2023	03/28/2025	7,753	2,841,241	366.45		94,282		72,137		44,099			(22,145)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	04/13/2023	04/03/2025	6,406	2,368,474	369.41		69,506		53,317		30,442			(16,189)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	04/13/2023	04/04/2025	7,244	2,671,871	368.83		80,555		61,819		35,780			(18,736)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	04/13/2023	04/11/2025	4,347	1,604,752	369.13		47,952		36,906		21,258			(11,045)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	04/13/2023	03/24/2026	10,222	3,750,747	366.93		152,818		129,012		76,962			(23,807)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	04/13/2023	03/27/2026	58,206	21,377,852	367.28		862,029		728,114		431,857			(133,915)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	04/13/2023	03/30/2026	15,906	5,856,278	368.18		229,524		193,967		113,365			(35,557)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	04/13/2023	03/31/2026	26,541	9,796,759	369.12		372,368		314,736		181,019			(57,633)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	04/13/2023	04/02/2026	66,273	24,514,205	369.9		908,596		768,230		435,918			(140,366)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	04/13/2023	04/06/2026	17,431	6,444,523	369.72		240,720		203,669		116,000			(37,051)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	04/13/2023	04/10/2026	44,153	16,334,936	369.96		606,224		513,259		291,230			(92,966)				03
MAR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	04/13/2023	03/30/2026	14,724	5,437,393	369.28		187,760		158,820		147,609			(28,940)				03
MAR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	04/13/2023	03/31/2026	29,102	10,781,865	370.48		356,662		301,740		278,745			(54,922)				03
APR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	04/13/2023	04/02/2026	66,559	24,693,545	371		802,221		678,916		625,359			(123,304)				03
APR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	04/13/2023	04/10/2026	47,234	17,492,532	370.34		584,016		494,911		457,289			(89,105)				03
MAR 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	04/13/2023	03/27/2025	6,211	2,270,446	365.57		76,589		58,657		57,267			(17,932)				03
APR 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	04/13/2023	04/01/2025	4,814	1,779,125	369.55		50,720		38,928		36,658			(11,792)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.04/13/2023	.04/04/2025	4,567	1,692,929	370.65	.....	.....46,061	.....	.....35,397	.....	.....32,975	.....	.....	.....(10,664)	.....	.....	.....	03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.04/13/2023	.04/10/2025	5,280	1,966,402	372.39	.....	.....49,692	.....	.....38,282	.....	.....35,065	.....	.....	.....(11,409)	.....	.....	.....	03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.04/13/2023	.04/11/2025	3,081	1,144,447	371.4	.....	.....30,258	.....	.....23,320	.....	.....21,565	.....	.....	.....(6,938)	.....	.....	.....	03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.04/13/2023	.03/19/2026	5,560	2,037,904	366.54	.....	.....77,250	.....	.....65,221	.....	.....61,454	.....	.....	.....(12,030)	.....	.....	.....	03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.04/13/2023	.03/23/2026	17,141	6,284,765	366.66	.....	.....237,574	.....	.....200,716	.....	.....189,015	.....	.....	.....(36,857)	.....	.....	.....	03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.04/13/2023	.03/24/2026	13,449	4,932,800	366.77	.....	.....185,814	.....	.....157,014	.....	.....147,774	.....	.....	.....(28,800)	.....	.....	.....	03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.04/13/2023	.03/27/2026	65,493	24,064,829	367.44	.....	.....886,307	.....	.....749,317	.....	.....702,681	.....	.....	.....(136,990)	.....	.....	.....	03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.04/17/2023	.11/26/2025	40,403	15,014,207	371.61	.....	.....484,838	.....	.....400,806	.....	.....219,608	.....	.....	.....(84,032)	.....	.....	.....	03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.04/17/2023	.11/28/2025	32,107	11,866,884	369.6	.....	.....412,259	.....	.....340,956	.....	.....194,539	.....	.....	.....(71,303)	.....	.....	.....	03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.04/17/2023	.12/02/2025	31,938	11,933,055	373.63	.....	.....359,304	.....	.....297,420	.....	.....156,474	.....	.....	.....(61,884)	.....	.....	.....	03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.04/17/2023	.12/03/2025	21,374	7,982,975	373.49	.....	.....241,740	.....	.....200,148	.....	.....105,633	.....	.....	.....(41,592)	.....	.....	.....	03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.04/17/2023	.12/05/2025	47,241	17,536,243	371.21	.....	.....577,282	.....	.....478,165	.....	.....264,540	.....	.....	.....(99,117)	.....	.....	.....	03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.04/17/2023	.12/09/2025	28,730	10,653,338	370.81	.....	.....356,251	.....	.....295,338	.....	.....164,950	.....	.....	.....(60,913)	.....	.....	.....	03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.04/17/2023	.12/10/2025	27,864	10,372,857	372.27	.....	.....329,350	.....	.....273,095	.....	.....148,145	.....	.....	.....(56,255)	.....	.....	.....	03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.04/17/2023	.12/11/2025	14,560	5,422,585	372.44	.....	.....171,221	.....	.....142,006	.....	.....76,763	.....	.....	.....(29,216)	.....	.....	.....	03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.04/17/2023	.12/12/2025	45,266	16,830,826	371.82	.....	.....543,645	.....	.....450,979	.....	.....246,949	.....	.....	.....(92,667)	.....	.....	.....	03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.04/17/2023	.11/22/2024	9,484	3,525,461	371.73	.....	.....82,226	.....	.....58,954	.....	.....30,476	.....	.....	.....(23,271)	.....	.....	.....	03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.04/17/2023	.11/27/2024	13,947	5,188,574	372.02	.....	.....119,805	.....	.....86,186	.....	.....44,272	.....	.....	.....(33,619)	.....	.....	.....	03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.04/17/2023	.12/02/2024	9,950	3,687,739	370.63	.....	.....91,639	.....	.....66,141	.....	.....35,588	.....	.....	.....(25,498)	.....	.....	.....	03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.04/17/2023	.12/04/2024	16,656	6,196,320	372.02	.....	.....144,073	.....	.....104,120	.....	.....53,695	.....	.....	.....(39,953)	.....	.....	.....	03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.04/17/2023	.12/06/2024	8,051	2,958,716	367.51	.....	.....85,418	.....	.....61,810	.....	.....36,579	.....	.....	.....(23,608)	.....	.....	.....	03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.04/17/2023	.12/12/2024	8,042	2,978,695	370.39	.....	.....75,434	.....	.....54,793	.....	.....29,863	.....	.....	.....(20,641)	.....	.....	.....	03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.04/17/2023	.12/13/2024	2,061	759,056	368.32	.....	.....21,206	.....	.....15,413	.....	.....8,935	.....	.....	.....(5,793)	.....	.....	.....	03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.04/17/2023	.11/21/2025	40,227	14,904,823	370.52	.....	.....499,214	.....	.....412,234	.....	.....230,757	.....	.....	.....(86,980)	.....	.....	.....	03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.04/17/2023	.11/25/2025	31,367	11,650,376	371.42	.....	.....378,601	.....	.....312,913	.....	.....172,119	.....	.....	.....(65,688)	.....	.....	.....	03
APR 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	.04/18/2023	.04/15/2024	174,421	55,950,903	320.78	.....	.....1,349,916	.....	.....736,658	.....	.....231,287	.....	.....	.....(613,258)	.....	.....	.....	03
APR 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	.04/18/2023	.04/15/2025	6,879	2,206,751	320.78	.....	.....73,806	.....	.....57,134	.....	.....28,506	.....	.....	.....(16,672)	.....	.....	.....	03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.04/18/2023	.04/15/2024	152,683	56,228,465	368.27	.....	.....1,290,169	.....	.....704,053	.....	.....341,344	.....	.....	.....(586,116)	.....	.....	.....	03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 25 JPMorgan MOZATC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2023	04/15/2025	16,256	5,986,560	368.27		186,618		144,462		84,372			(42,156)				03
APR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	04/18/2023	04/15/2024	104,925,686	104,925,686	4,137.64		4,144,565		2,261,715		5,895,707			(1,882,849)				03
APR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	04/18/2023	04/15/2024	75,135,265	75,135,265	4,137.64		3,478,763		1,898,383		4,946,091			(1,580,380)				03
APR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	04/18/2023	04/15/2024	3,255,931	3,255,931	4,137.64		153,029		83,509		217,514			(69,520)				03
APR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	04/18/2023	04/15/2024	16,684,939	16,684,939	4,137.64		830,910		453,433		1,171,912			(377,477)				03
APR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	04/18/2023	04/15/2024	17,651,894	17,651,894	4,137.64		889,655		485,491		1,252,991			(404,165)				03
APR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	04/18/2023	04/15/2024	8,347,658	8,347,658	4,137.64		479,990		261,934		654,228			(218,057)				03
APR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	04/18/2023	04/15/2024	4,977,558	4,977,558	4,137.64		219,013		119,517		311,600			(99,496)				03
APR 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	04/19/2023	04/15/2024	2,682	12,762,448	4,758.29		226,078		123,715		123,030			(102,363)				03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	04/19/2023	04/15/2024	8,997	37,224,402	4,137.64		1,378,448		754,318		3,247,595			(624,131)				03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	04/19/2023	04/15/2024			4,390.04						(1,758,486)							03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	04/19/2023	04/15/2024	12,308	50,925,535	4,137.64		2,286,556		1,251,254		4,442,932			(1,035,302)				03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	04/19/2023	04/15/2024			4,452.1						(1,993,268)							03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	04/19/2023	04/15/2024	393	1,627,706	4,137.64		80,334		43,961		142,007			(36,374)				03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	04/19/2023	04/15/2024			4,489.34						(56,366)							03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	04/19/2023	04/15/2024	1,267	5,240,321	4,137.64		273,551		149,693		457,185			(123,858)				03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	04/19/2023	04/15/2024			4,514.17						(166,496)							03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	04/19/2023	04/15/2024	1,575	6,515,707	4,137.64		352,175		192,718		568,454			(159,457)				03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	04/19/2023	04/15/2024			4,530.72						(195,062)							03
APR 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	04/19/2023	04/15/2024	1,361	6,196,094	4,551.4		216,892		118,688		156,160			(98,204)				03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	04/19/2023	04/15/2024	566	2,343,394	4,137.64		155,579		85,136		204,446			(70,443)				03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	04/19/2023	04/15/2024			4,654.84						(42,204)							03
APR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	04/19/2023	04/15/2025	69	316,095	4,551.4		24,470		18,968		23,771			(5,502)				03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	04/19/2023	04/15/2024	692	2,863,909	4,137.64		124,949		68,375		249,858			(56,574)				03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	04/19/2023	04/15/2024			4,441.76						(115,819)							03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/19/2023	04/15/2024	35,432	10,438,370	294.6		237,042		129,715		37,600			(107,328)				03
APR 24 JPMorgan MOZATC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/20/2023	04/12/2024	11,134	4,102,603	368.46		89,966		49,304		23,979			(40,663)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/12/2024			382.87		(24,384)		(13,363)		(2,991)			11,021				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/12/2024	8,078	2,972,855	368		66,970		36,701		18,374			(30,269)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/12/2024			398.27		(3,555)		(1,948)		(104)			1,607				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/12/2024	16,284	5,991,236	367.93		135,643		74,335		37,344			(61,307)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/12/2024			404.72		(3,257)		(1,785)		(46)			1,472				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/15/2024	4,461	1,637,961	367.19		38,854		21,440		11,304			(17,413)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/15/2024			399.21		(1,784)		(985)		(50)			800				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/16/2024	4,633	1,702,739	367.54		39,657		21,933		11,328			(17,724)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/16/2024			388.87		(5,791)		(3,203)		(450)			2,588				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/16/2024	18,133	6,677,810	368.27		148,871		82,337		40,732			(66,535)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/16/2024			405.06		(3,627)		(2,006)		(53)			1,621				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/17/2024	4,564	1,677,967	367.66		38,839		21,529		11,056			(17,310)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/17/2024			389.09		(5,614)		(3,112)		(432)			2,502				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/17/2024	14,517	5,346,793	368.31		119,040		65,986		32,611			(53,054)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/17/2024			403.46		(3,484)		(1,931)		(64)			1,553				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/19/2024	5,055	1,861,278	368.22		41,753		23,247		11,579			(18,505)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/19/2024			397.2		(2,629)		(1,464)		(97)			1,165				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/18/2024	5,472	2,017,524	368.67		43,998		24,444		11,837			(19,555)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/18/2024			402.02		(1,587)		(882)		(35)			705				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/19/2024	6,637	2,446,229	368.56		53,828		29,971		14,613			(23,857)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/19/2024			404.98		(1,327)		(739)		(22)			588				03
APR 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
MOZAIC2 Spread	Index		NA	E570DZIWZ7FF32TWEFA76	04/20/2023	04/10/2026	377	1,521,050	4,038.15		288,073		245,475		307,753			(42,599)				03
APR 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
MOZAIC2 Spread	Index		NA	E570DZIWZ7FF32TWEFA76	04/20/2023	04/10/2026	652	2,915,693	4,468.7		342,025		291,448		363,001			(50,577)				03
APR 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
MOZAIC2 Spread	Index		NA	E570DZIWZ7FF32TWEFA76	04/20/2023	04/17/2026	645	2,824,562	4,379.37		369,993		315,633		393,659			(54,361)				03
APR 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
MOZAIC2 Spread	Index		NA	E570DZIWZ7FF32TWEFA76	04/20/2023	04/17/2026	336	1,514,019	4,509.9		169,826		144,874		180,093			(24,951)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
MOZAIC2 Spread	Index		NA	E570DZIWZ7FF32TWEFA76	04/20/2023	03/27/2025	258	1,067,421	4,142.43		145,344		112,265		150,644			(33,080)				03
APR 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
MOZAIC2 Spread	Index		NA	E570DZIWZ7FF32TWEFA76	04/20/2023	04/10/2025	325	1,361,742	4,195.14		174,602		135,639		180,583			(38,963)				03
APR 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
MOZAIC2 Spread	Index		NA	E570DZIWZ7FF32TWEFA76	04/20/2023	04/17/2025	232	991,510	4,271.91		115,075		89,644		118,307			(25,431)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
MOZAIC2 Spread	Index		NA	E570DZIWZ7FF32TWEFA76	04/20/2023	03/20/2026	547	2,210,658	4,042.31		412,982		350,704		441,018			(62,278)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.04/20/2023	.03/23/2026	330	1,379,188	4,184.81	221,418		188,122		236,418			(33,296)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.04/20/2023	.03/24/2026	248	974,929	3,925.94	205,272		174,433		219,689			(30,839)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.04/20/2023	.03/27/2026	301	1,181,351	3,926.84	249,083		211,768		266,185			(37,316)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.04/20/2023	.03/27/2026	713	3,079,872	4,317.78	427,559		363,505		454,847			(64,054)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.04/20/2023	.03/31/2026	462	1,947,052	4,212.12	304,757		259,271		325,261			(45,486)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.04/20/2023	.04/02/2026	271	1,159,015	4,273.97	169,718		144,434		180,718			(25,284)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.04/20/2023	.04/06/2026	273	1,169,393	4,280.04	170,227		144,961		181,601			(25,266)				03
APR 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBM8PRO8K5P83	.04/19/2023	.04/15/2024	69,404	16,032,919	231.01	282,473		154,575		95,551			(127,897)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMI K50	.04/21/2023	.04/14/2025	33,593	9,835,645	292.79	225,384		175,612		26,589			(49,772)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMI K50	.04/21/2023	.04/17/2025	26,012	7,613,192	292.68	176,099		137,372		21,065			(38,727)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMI K50	.04/21/2023	.03/24/2026	3,956	1,158,591	292.87	31,693		26,957		6,233			(4,736)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMI K50	.04/21/2023	.04/02/2026	64,839	19,039,383	293.64	501,219		426,947		96,282			(74,272)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMI K50	.04/21/2023	.04/06/2026	54,632	16,061,693	294	415,339		354,021		78,903			(61,317)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMI K50	.04/21/2023	.04/10/2026	146,242	42,863,645	293.1	1,166,451		994,882		230,974			(171,569)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMI K50	.04/21/2023	.04/13/2026	57,900	16,969,832	293.09	462,593		394,740		91,932			(67,853)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMI K50	.04/21/2023	.04/17/2026	174,951	51,241,316	292.89	1,414,705		1,207,961		284,444			(206,745)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMI K50	.04/21/2023	.04/20/2026	51,676	15,084,802	291.91	439,481		375,432		92,220			(64,049)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMI K50	.04/21/2023	.04/07/2025	32,760	9,632,136	294.02	202,192		157,103		21,552			(45,089)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	.04/20/2023	.04/04/2025	26,493	2,690,080	101.54	61,967		48,090		51,332			(13,877)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	.04/20/2023	.04/10/2025	29,819	3,026,045	101.48	70,701		55,001		58,727			(15,700)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	.04/20/2023	.04/14/2025	26,788	2,725,420	101.74	60,943		47,485		50,086			(13,458)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	.04/20/2023	.04/17/2025	38,455	3,927,825	102.14	81,910		63,896		66,118			(18,013)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	.04/20/2023	.03/27/2026	29,242	2,984,728	102.07	73,017		62,136		60,810			(10,881)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	.04/20/2023	.04/02/2026	295,302	30,049,895	101.76	771,033		656,779		648,472			(114,254)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	.04/20/2023	.04/10/2026	545,947	55,544,598	101.74	1,434,201		1,223,250		1,206,106			(210,951)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	.04/20/2023	.04/13/2026	67,126	6,844,214	101.96	171,172		146,065		143,111			(25,107)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	.04/20/2023	.04/14/2026	107,098	10,925,109	102.01	271,387		231,617		226,497			(39,770)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	.04/20/2023	.04/17/2026	370,078	37,762,774	102.04	934,447		797,887		779,391			(136,560)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBM8PRO8K5P83	.04/25/2023	.03/28/2025	32,426	7,438,166	229.39	189,691		147,417		120,072			(42,274)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMPRO8K5P83	04/25/2023	04/03/2025	13,822	3,204,391	231.83	67,867		52,871		40,339			(14,996)				03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMPRO8K5P83	04/25/2023	04/10/2025	25,976	6,015,967	231.6	130,138		101,665		78,358			(28,473)				03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMPRO8K5P83	04/25/2023	04/11/2025	31,370	7,259,652	231.42	159,360		124,542		96,509			(34,818)				03
MAR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMPRO8K5P83	04/25/2023	03/28/2024	4,260	967,154	227.04	24,324		12,997		11,019			(11,327)				03
MAR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMPRO8K5P83	04/25/2023	03/28/2024			251.26	(511)		(273)		(12)			238				03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMPRO8K5P83	04/25/2023	04/24/2025	56,506	13,097,986	231.8	281,398		221,015		170,113			(60,382)				03
APR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMPRO8K5P83	04/25/2023	04/24/2024	6,241	1,440,367	230.8	25,275		14,383		9,312			(10,892)				03
APR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMPRO8K5P83	04/25/2023	04/24/2024			253.73	(562)		(320)		(16)			242				03
APR 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	04/25/2023	04/24/2025	7,223	2,478,789	343.18	68,474		53,707		32,848			(14,767)				03
APR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	04/25/2023	04/11/2024	2,663	904,144	339.47	21,254		11,720		8,381			(9,534)				03
APR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	04/25/2023	04/11/2024			373.19			(18)								03	
APR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	04/25/2023	04/24/2024	2,760	935,972	339.06	21,559		12,235		9,470			(9,325)				03
APR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	04/25/2023	04/24/2024			363.83			(205)								03	
APR 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	04/25/2023	04/04/2025	11,614	3,981,078	342.77	110,453		85,960		53,112			(24,493)				03
APR 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	04/25/2023	04/10/2025	7,851	2,706,240	344.69	69,326		54,082		31,625			(15,244)				03
APR 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	04/25/2023	04/11/2025	7,596	2,609,799	343.56	70,494		55,015		33,159			(15,479)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	01/09/2026	21,435	7,146,587	333.41	147,426		124,503		56,451			(22,923)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	01/13/2026	9,899	3,227,326	326.01	94,111		79,538		42,465			(14,574)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	01/13/2026	20,261	6,787,206	334.99	130,089		109,943		48,176			(20,145)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	01/14/2026	8,255	2,796,543	338.77	44,433		37,559		15,017			(6,874)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	01/16/2026	10,292	3,345,885	325.09	101,829		86,108		46,865			(15,721)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	01/16/2026	30,709	10,246,041	333.65	210,160		177,714		80,477			(32,447)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	01/21/2026	9,312	3,073,852	330.11	74,807		63,316		31,140			(11,491)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	01/23/2026	36,025	11,952,232	331.78	269,428		228,123		108,274			(41,305)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	01/27/2026	18,287	6,051,624	330.93	142,406		120,662		58,483			(21,745)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	01/29/2026	8,835	2,943,882	333.2	62,344		52,844		24,381			(9,501)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	01/30/2026	24,111	8,004,458	331.99	179,636		152,289		72,231			(27,348)				03
FEB 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/27/2023	02/27/2024	168	61,085	363.17	1,596		788		552			(809)				03
FEB 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/27/2023	02/27/2024			399.49	(35)		(17)					18				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/27/2023	02/02/2026	7,448	2,484,875	333.65	51,666		43,824		20,071			(7,842)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/27/2023	03/22/2024	31	11,221	365.52	262		139		85			(123)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/27/2023	03/22/2024		400.24		(7)		(4)					3				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/27/2023	02/03/2026	10,189	3,373,428	331.07	79,258		67,240		32,623			(12,018)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/11/2024	80	29,238	367.41	624		348		193			(276)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/11/2024		404.15		(14)		(8)					6				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/27/2023	02/05/2026	11,020	3,667,256	332.78	79,669		67,612		31,620			(12,057)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/19/2024	10,884	4,003,381	367.83	84,240		47,831		26,080			(36,409)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/19/2024		384.49		(17,958)		(10,197)		(2,425)			7,762				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/19/2024	5,822	2,142,706	368.05	44,478		25,255		13,601			(19,224)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/19/2024		403.97		(1,048)		(595)		(24)			453				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/27/2023	02/06/2026	8,171	2,660,167	325.57	80,265		68,130		37,052			(12,135)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/22/2024	4,302	1,577,671	366.74	35,577		20,329		11,808			(15,247)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/22/2024		392.46		(3,183)		(1,819)		(233)			1,364				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/27/2023	02/06/2026	17,099	5,708,529	333.86	117,908		100,082		45,717			(17,826)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/22/2024	4,735	1,741,653	367.84	36,794		21,025		11,488			(15,769)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/22/2024		404.62		(805)		(460)		(18)			345				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/27/2023	02/06/2026	5,829	2,020,501	346.6	21,860		18,555		6,172			(3,305)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/23/2024	5,682	2,084,696	366.92	46,589		26,678		15,350			(19,911)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/23/2024		388.97		(6,079)		(3,481)		(606)			2,598				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/23/2024	11,777	4,331,997	367.84	91,624		52,466		28,701			(39,158)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/23/2024		404.41		(2,120)		(1,214)		(50)			906				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/24/2024	5,509	2,021,590	366.93	45,233		25,955		14,929			(19,277)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/24/2024		393.11		(3,802)		(2,181)		(272)			1,620				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/24/2024	10,854	3,992,690	367.86	84,443		48,455		26,507			(35,988)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/24/2024		404.47		(1,954)		(1,121)		(47)			833				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/27/2023	01/08/2025	6,075	1,982,828	326.37	42,007		31,607		12,864			(10,400)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/25/2024	12,701	4,658,171	366.76	105,290		60,542		35,196			(44,748)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/25/2024		402.12		(3,048)		(1,753)		(96)			1,295				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	04/27/2023	04/26/2024	4,376	1,598,968	365.43		39,118		22,539		14,039			(16,579)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	04/27/2023	04/26/2024			395.14		(2,450)		(1,412)		(150)			1,039				03
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L1QCEMIK50	04/27/2023	01/13/2025	6,888	2,276,672	330.51		37,936		28,620		9,941			(9,317)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	04/27/2023	04/26/2024	12,170	4,458,413	366.34		103,446		59,603		35,439			(43,843)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	04/27/2023	04/26/2024			402.97		(2,677)		(1,543)		(78)			1,135				03
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L1QCEMIK50	04/27/2023	01/17/2025	8,812	2,917,769	331.1		47,145		35,641		12,151			(11,504)				03
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L1QCEMIK50	04/27/2023	01/24/2025	9,221	3,046,177	330.36		51,953		39,415		14,002			(12,537)				03
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L1QCEMIK50	04/27/2023	01/30/2025	8,574	2,835,026	330.64		47,904		36,452		12,918			(11,452)				03
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L1QCEMIK50	04/27/2023	01/31/2025	7,975	2,652,186	332.57		39,899		30,375		9,963			(9,523)				03
FEB 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L1QCEMIK50	04/27/2023	02/05/2025	6,231	2,066,549	331.68		33,052		25,224		8,650			(7,828)				03
FEB 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L1QCEMIK50	04/27/2023	02/07/2025	4,287	1,445,330	337.13		16,455		12,570		3,432			(3,885)				03
JAN 26 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L1QCEMIK50	04/27/2023	01/09/2026	10,754	3,495,412	325.04		106,159		89,652		48,713			(16,506)				03
MAR 24 JPUSCYQL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	7H6GLXDRUGOFU57RNE97	04/27/2023	03/28/2024	2,963	561,685	189.56		23,408		12,621		1,620			(10,788)				03
MAR 24 JPUSCYQL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	7H6GLXDRUGOFU57RNE97	04/27/2023	03/28/2024			208.37		(11,704)		(6,310)		(1)			5,394				03
APR 24 JPUSCYQL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	7H6GLXDRUGOFU57RNE97	04/27/2023	04/05/2024	1,792	340,802	190.13		14,161		7,788		889			(6,372)				03
APR 24 JPUSCYQL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	7H6GLXDRUGOFU57RNE97	04/27/2023	04/05/2024			199.9		(8,478)		(4,663)		(29)			3,815				03
APR 24 JPUSCYQL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	7H6GLXDRUGOFU57RNE97	04/27/2023	04/18/2024	2,656	502,967	189.38		20,981		11,887		1,769			(9,094)				03
APR 24 JPUSCYQL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	7H6GLXDRUGOFU57RNE97	04/27/2023	04/18/2024			203.6		(10,650)		(6,034)		(12)			4,616				03
APR 24 JPUSCYQL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	7H6GLXDRUGOFU57RNE97	04/27/2023	04/26/2024	3,467	654,639	188.8		27,392		15,783		2,804			(11,609)				03
APR 24 JPUSCYQL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	7H6GLXDRUGOFU57RNE97	04/27/2023	04/26/2024			200.96		(13,696)		(7,891)		(56)			5,805				03
MAR 25 JPUSCYQL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	7H6GLXDRUGOFU57RNE97	04/27/2023	03/07/2025	922	173,178	187.91		5,622		5,622		2,269							03
MAR 25 JPUSCYQL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	7H6GLXDRUGOFU57RNE97	04/27/2023	03/28/2025	13,507	2,575,085	190.65		67,399		67,399		24,211							03
APR 25 JPUSCYQL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	7H6GLXDRUGOFU57RNE97	04/27/2023	04/08/2025	10,063	1,932,112	192.01		45,181		45,181		15,353							03
APR 25 JPUSCYQL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	7H6GLXDRUGOFU57RNE97	04/27/2023	04/11/2025	22,187	4,228,324	190.58		112,264		112,264		41,121							03
APR 25 JPUSCYQL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	7H6GLXDRUGOFU57RNE97	04/27/2023	04/21/2025	12,275	2,344,610	191.01		60,269		60,269		21,893							03
APR 25 JPUSCYQL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	7H6GLXDRUGOFU57RNE97	04/27/2023	04/25/2025	6,667	1,273,635	191.04		32,734		32,734		11,924							03
MAR 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Call	Index		Index	KB1H1DSPRFMYMCJFXT09	04/27/2023	03/09/2026	196	857,143	4,374.52		107,260		91,525		116,942			(15,734)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Call	Index		Index	KB1H1DSPRFMYMCJFXT09	04/27/2023	03/10/2026	158	661,141	4,195.59		101,663		86,764		111,158			(14,899)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Call	Index		Index	KB1H1DSPRFMYMCJFXT09	04/27/2023	03/13/2026	405	1,678,968	4,142.02		274,025		233,981		299,925			(40,044)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/16/2026	 338	 1,438,176	 4,261.01	.....	..... 206,117	.....	..... 176,083	.....	..... 225,311	.....	.....	..... (30,034)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/17/2026	 190	 814,180	 4,278.18	.....	..... 114,510	.....	..... 97,840	.....	..... 125,133	.....	.....	..... (16,670)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/20/2026	 127	 496,750	 3,900.36	.....	..... 104,778	.....	..... 89,568	.....	..... 114,622	.....	.....	..... (15,210)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/20/2026	 344	 1,472,623	 4,281.38	.....	..... 206,744	.....	..... 176,733	.....	..... 225,829	.....	.....	..... (30,011)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/23/2026	 182	 777,781	 4,277.99	.....	..... 109,857	.....	..... 93,955	.....	..... 120,017	.....	.....	..... (15,902)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/26/2026	 305	 1,325,504	 4,339.94	.....	..... 174,789	.....	..... 149,560	.....	..... 190,618	.....	.....	..... (25,229)	.....	.....	.....	03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/27/2023	.02/27/2025	 148	 647,958	 4,373.37	.....	..... 59,586	.....	..... 45,938	.....	..... 62,307	.....	.....	..... (13,648)	.....	.....	.....	03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/27/2023	.02/28/2025	 183	 792,734	 4,327.86	.....	..... 78,270	.....	..... 60,370	.....	..... 82,267	.....	.....	..... (17,900)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/03/2025	 99	 448,860	 4,532.57	.....	..... 31,836	.....	..... 24,588	.....	..... 32,704	.....	.....	..... (7,248)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/05/2025	 95	 425,507	 4,477.61	.....	..... 33,222	.....	..... 25,681	.....	..... 34,429	.....	.....	..... (7,542)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/07/2025	 132	 543,628	 4,117.15	.....	..... 73,067	.....	..... 56,530	.....	..... 78,079	.....	.....	..... (16,537)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/07/2025	 117	 513,217	 4,375.25	.....	..... 47,394	.....	..... 36,667	.....	..... 49,704	.....	.....	..... (10,727)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/11/2025	 113	 476,594	 4,215.41	.....	..... 56,118	.....	..... 43,492	.....	..... 59,647	.....	.....	..... (12,627)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/13/2025	 155	 637,778	 4,122.41	.....	..... 85,483	.....	..... 66,306	.....	..... 91,417	.....	.....	..... (19,177)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/14/2025	 85	 351,432	 4,157.98	.....	..... 44,888	.....	..... 34,832	.....	..... 47,945	.....	.....	..... (10,055)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/17/2025	 126	 542,350	 4,312.92	.....	..... 55,651	.....	..... 43,239	.....	..... 58,835	.....	.....	..... (12,412)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/18/2025	 105	 438,773	 4,181.18	.....	..... 54,486	.....	..... 42,351	.....	..... 58,141	.....	.....	..... (12,134)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/20/2025	 128	 546,832	 4,287.2	.....	..... 58,475	.....	..... 45,490	.....	..... 61,929	.....	.....	..... (12,985)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/21/2025	 204	 873,544	 4,286.28	.....	..... 93,605	.....	..... 72,849	.....	..... 99,179	.....	.....	..... (20,756)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/25/2025	 179	 762,741	 4,250.91	.....	..... 86,401	.....	..... 67,353	.....	..... 91,832	.....	.....	..... (19,048)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/26/2025	 109	 466,419	 4,279.86	.....	..... 50,725	.....	..... 39,558	.....	..... 53,798	.....	.....	..... (11,167)	.....	.....	.....	03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/27/2023	.02/27/2026	 226	 942,108	 4,161.62	.....	..... 149,531	.....	..... 127,383	.....	..... 163,439	.....	.....	..... (22,147)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/02/2026	 151	 622,597	 4,135.76	.....	..... 101,864	.....	..... 86,821	.....	..... 111,373	.....	.....	..... (15,044)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/04/2026	 197	 877,609	 4,455.32	.....	..... 99,254	.....	..... 84,624	.....	..... 107,951	.....	.....	..... (14,630)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/06/2026	 330	 1,404,685	 4,258.3	.....	..... 200,779	.....	..... 171,241	.....	..... 219,295	.....	.....	..... (29,538)	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.05/02/2023	.04/17/2025	 16,470	 6,093,215	 369.96	.....	..... 166,182	.....	..... 131,269	.....	..... 76,976	.....	.....	..... (34,912)	.....	.....	.....	03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.05/02/2023	.05/01/2025	 9,123	 3,373,703	 369.81	.....	..... 93,509	.....	..... 74,242	.....	..... 43,845	.....	.....	..... (19,267)	.....	.....	.....	03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.05/02/2023	.04/02/2026	 4,326	 1,594,311	 368.58	.....	..... 59,130	.....	..... 50,794	.....	..... 30,305	.....	.....	..... (8,336)	.....	.....	.....	03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.05/02/2023	.04/13/2026	 24,445	 9,076,580	 371.31	.....	..... 308,493	.....	..... 265,447	.....	..... 151,405	.....	.....	..... (43,046)	.....	.....	.....	03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/02/2023	04/17/2026	53,802	19,946,101	370.73		692,435		596,174		343,675			(96,261)				03
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/02/2023	04/21/2026	18,229	6,754,987	370.57		236,243		203,523		117,699			(32,721)				03
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/02/2023	04/24/2026	52,028	19,220,051	369.42		699,772		603,118		355,518			(96,654)				03
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/02/2023	04/27/2026	16,632	6,140,305	369.18		225,534		194,468		115,199			(31,065)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/02/2023	05/01/2026	26,853	9,955,650	370.75		347,474		299,788		173,083			(47,686)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/02/2023	04/21/2026	47,634	13,961,452	293.1		378,215		325,830		76,402			(52,384)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/02/2023	04/24/2026	187,185	54,781,656	292.66		1,521,862		1,311,660		313,740			(210,202)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/02/2023	04/27/2026	50,589	14,777,038	292.1		423,604		365,256		89,559			(58,348)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/02/2023	04/28/2026	44,214	12,976,051	293.48		345,283		297,767		69,152			(47,516)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/02/2023	05/01/2026	63,330	18,574,079	293.29		500,170		431,528		101,183			(68,642)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/02/2023	04/24/2025	16,234	4,748,344	292.49		109,907		87,042		13,745			(22,866)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/02/2023	04/25/2025	38,118	11,125,399	291.87		268,430		212,662		35,018			(55,768)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/02/2023	05/01/2025	6,197	1,825,592	294.57		36,911		29,306		4,085			(7,605)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/02/2023	04/17/2026	7,202	2,108,736	292.81		57,925		49,872		11,795			(8,053)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/25/2025	5,059	1,864,278	368.5		52,838		41,861		41,513			(10,977)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/28/2025	3,355	1,260,329	375.64		25,782		20,448		19,167			(5,334)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/02/2026	2,768	1,017,746	367.74		35,364		30,379		29,449			(4,986)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/10/2026	8,507	3,149,188	370.17		100,460		86,403		82,903			(14,057)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/13/2026	7,428	2,761,760	371.78		83,096		71,501		68,153			(11,595)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/14/2026	13,638	5,077,243	372.29		149,942		129,039		122,729			(20,903)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/17/2026	35,815	13,319,450	371.9		399,716		344,148		327,745			(55,568)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/20/2026	8,062	2,995,315	371.54		91,233		78,585		74,958			(12,648)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/21/2026	15,413	5,729,627	371.75		173,239		149,245		142,224			(23,994)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/24/2026	47,405	17,565,286	370.54		556,212		479,387		458,939			(76,825)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/27/2026	15,614	5,777,834	370.04		186,593		160,891		154,348			(25,702)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/28/2026	8,426	3,143,802	373.09		90,707		78,224		74,109			(12,483)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/15/2025	4,975	1,850,667	372.03		44,393		35,041		33,854			(9,352)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/01/2023	04/17/2025	12,681	4,706,963	371.17	117,653		92,936		90,377			(24,717)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/01/2023	04/28/2025	74,052	7,519,935	101.55	165,875		131,556		145,332			(34,319)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/01/2023	04/17/2026	59,339	6,061,466	102.15	141,464		121,798		122,671			(19,666)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/01/2023	04/21/2026	185,038	18,838,704	101.81	463,335		399,161		405,606			(64,174)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/01/2023	04/24/2026	392,854	39,933,581	101.65	1,006,884		867,812		884,917			(139,072)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/01/2023	04/27/2026	117,957	11,986,830	101.62	303,858		262,004		267,320			(41,854)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/01/2023	04/28/2026	89,887	9,156,762	101.87	223,728		192,940		195,533			(30,788)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	05/03/2023	04/12/2024	2,633	10,854,007	4,121.78	598,082		338,274		974,345			(259,808)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	05/03/2023	04/12/2024		4,522.65				(329,661)								03	
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	05/03/2023	04/17/2024	796	3,284,881	4,125.75	114,643		65,558		295,718			(49,086)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	05/03/2023	04/17/2024		4,361.93				(169,825)								03	
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	05/03/2023	04/18/2024	1,437	5,938,552	4,132.69	307,239		176,068		527,411			(131,171)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	05/03/2023	04/18/2024		4,508.14				(196,265)								03	
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	05/03/2023	04/19/2024	1,124	4,640,461	4,129.7	144,033		82,716		415,839			(61,317)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	05/03/2023	04/19/2024		4,338.09				(257,395)								03	
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	05/03/2023	04/19/2024	1,876	7,759,980	4,136.56	416,855		239,394		684,792			(177,461)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	05/03/2023	04/19/2024		4,531.91				(237,008)								03	
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	05/03/2023	04/23/2024	1,025	4,227,321	4,124.98	136,126		78,830		386,376			(57,296)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	05/03/2023	04/23/2024		4,340.79				(236,699)								03	
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	05/03/2023	04/24/2024	961	3,974,348	4,133.53	129,301		75,031		357,274			(54,270)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	05/03/2023	04/24/2024		4,353.72				(215,493)								03	
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	05/03/2023	04/25/2024	1,300	5,292,570	4,071.27	181,295		105,416		544,266			(75,879)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	05/03/2023	04/25/2024		4,290.79				(342,444)								03	
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	05/03/2023	04/25/2024	1,353	5,546,964	4,100.54	311,509		181,130		536,589			(130,379)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	05/03/2023	04/25/2024		4,497.84				(198,888)								03	
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	05/03/2023	04/26/2024	1,100	4,477,281	4,071.81	162,078		94,432		460,812			(67,646)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	05/03/2023	04/26/2024		4,305.09				(280,738)								03	

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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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APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	04/26/2024	1,011	4,109,545	4,066.32		218,801		127,481		427,741			(91,320)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	04/26/2024			4,424.33						(187,652)							03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	04/26/2024	1,041	4,321,282	4,150.17		228,810		133,312		375,917			(95,498)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	04/26/2024			4,545.05						(130,914)							03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	04/30/2024	881	3,671,175	4,165.4		119,405		70,122		311,557			(49,284)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	04/30/2024			4,392.83						(181,981)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	05/02/2024	1,398	5,772,784	4,129.08		270,249		159,320		533,113			(110,929)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	05/02/2024			4,459.61						(240,113)							03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	04/04/2025	67	274,989	4,095.14		38,543		30,339		41,694			(8,204)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	05/01/2025	100	426,194	4,254.71		49,172		39,094		52,867			(10,078)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	03/28/2024	248	1,005,756	4,047.47		63,107		34,439		102,825			(28,667)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	03/28/2024			4,475.21						(33,716)							03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	04/05/2024	1,238	5,048,458	4,077.75		277,397		154,385		491,753			(123,013)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	04/05/2024			4,455.13						(188,378)							03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	04/10/2024	1,177	4,824,146	4,098.61		167,160		94,120		454,019			(73,041)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	04/10/2024			4,326.61						(268,679)							03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	04/11/2024	1,324	5,414,741	4,090.95		308,277		173,969		519,133			(134,308)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	04/11/2024			4,491.25						(184,151)							03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	04/12/2024	977	4,011,482	4,103.86		121,287		68,600		374,721			(52,687)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	04/12/2024			4,301.43						(239,899)							03
APR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/03/2023	04/08/2024	2,119	1,350,421	637.4		57,161		32,037		18,533			(25,124)				03
APR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/03/2023	04/08/2024			689.89													03
APR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/03/2023	04/22/2024	1,533	981,414	640.25		43,625		25,211		13,632			(18,414)				03
APR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/03/2023	04/22/2024			699.43													03
MAY 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/03/2023	05/02/2024	2,388	1,531,793	641.39		63,408		37,381		20,481			(26,027)				03
MAY 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/03/2023	05/02/2024			697													03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	12/24/2025	12,377	4,538,428	366.68		173,155		147,309		88,770			(25,847)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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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DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	12/26/2025	39,511	14,461,103	366		565,405		481,184		293,440			(84,222)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	12/29/2025	3,822	1,397,774	365.76		55,145		46,956		28,780			(8,189)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	12/30/2025	28,097	10,236,448	364.32		424,552		361,574		226,896			(62,978)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	12/31/2025	15,860	5,801,605	365.79		228,867		194,952		119,397			(33,915)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	12/13/2024	6,156	2,282,485	370.78		54,664		41,233		22,238			(13,431)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	01/02/2026	33,619	12,312,542	366.24		478,731		407,937		247,962			(70,795)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	01/06/2026	29,316	10,812,368	368.82		385,214		328,483		190,865			(56,731)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	12/16/2024	3,440	1,269,204	368.93		33,336		25,187		14,344			(8,149)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	01/07/2026	16,082	5,933,894	368.97		210,357		179,409		103,997			(30,948)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	12/17/2024	10,057	3,706,129	368.53		99,258		75,036		43,243			(24,222)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	01/08/2026	12,413	4,549,806	366.55		175,513		149,718		90,551			(25,795)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	12/18/2024	4,472	1,659,880	371.18		39,174		29,631		15,829			(9,543)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	01/09/2026	38,000	14,065,950	370.16		478,416		408,176		231,639			(70,240)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	12/19/2024	7,867	2,864,694	364.16		94,006		71,144		45,930			(22,862)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	12/20/2024	9,904	3,626,232	366.13		108,946		82,496		50,681			(26,450)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	12/24/2024	4,779	1,745,746	365.27		54,676		41,491		26,083			(13,185)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	12/27/2024	14,633	5,324,568	363.87		177,939		135,246		87,971			(42,693)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	01/03/2025	8,696	3,169,011	364.42		103,831		79,208		50,872			(24,623)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	01/07/2025	8,087	2,954,752	365.39		92,996		71,087		44,614			(21,908)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	01/08/2025	7,613	2,801,096	367.92		78,570		60,090		35,416			(18,479)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	01/10/2025	6,277	2,295,055	365.62		71,622		54,832		34,234			(16,790)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	12/15/2025	3,251	1,195,668	367.84		43,622		37,049		21,862			(6,573)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	12/16/2025	23,511	8,655,534	368.15		312,460		265,426		155,788			(47,033)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	12/17/2025	22,811	8,410,258	368.69		298,142		253,311		147,175			(44,831)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	12/18/2025	9,335	3,449,366	369.52		118,738		100,902		57,753			(17,836)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	12/19/2025	53,713	19,745,797	367.62		727,268		618,139		366,315			(109,128)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	12/23/2025	32,121	11,776,423	366.63		450,011		382,768		230,823			(67,243)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/06/2024	10,411	3,831,585	368.05		83,700		50,545		26,184			(33,156)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/06/2024			404.75		(1,978)		(1,194)		(58)			784				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.05/07/2024	2,593	954,080	367.97		20,976		12,690		6,606			(8,286)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.05/07/2024			384.12		(4,875)		(2,949)		(761)			1,926				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.05/07/2024	8,679	3,193,931	368.02		69,950		42,318		21,990			(27,632)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.05/07/2024			404.21		(1,736)		(1,050)		(56)			686				03
MAY 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.05/01/2024	5,018	1,513,966	301.68		35,079		20,988		16,187			(14,091)				03
MAY 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.05/01/2024			326.21		(2,007)		(1,201)		(226)			806				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/26/2024	5,510	2,022,772	367.1		46,175		27,363		14,768			(18,812)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/26/2024			380.49		(13,941)		(8,261)		(2,540)			5,680				03
MAY 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.05/03/2024	5,288	1,597,110	302.01		36,172		21,723		16,492			(14,449)				03
MAY 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.05/03/2024			322.68		(3,437)		(2,064)		(538)			1,373				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/26/2024	2,559	941,281	367.81		20,576		12,193		6,338			(8,383)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/26/2024			384.15		(4,606)		(2,730)		(659)			1,877				03
MAY 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.05/03/2024	6,919	2,091,530	302.28		46,497		27,924		20,888			(18,573)				03
MAY 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.05/03/2024			328.26		(2,076)		(1,247)		(200)			829				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/26/2024	3,791	1,392,763	367.35		31,317		18,558		9,885			(12,759)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/26/2024			397.52		(1,630)		(966)		(80)			664				03
MAY 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.05/08/2024	4,622	1,395,937	301.99		31,895		19,330		14,672			(12,565)				03
MAY 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.05/08/2024			325.62		(2,080)		(1,261)		(268)			819				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/26/2024	8,494	3,118,510	367.16		70,922		42,028		22,615			(28,894)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/26/2024			403.89		(1,614)		(956)		(44)			657				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/29/2024	2,294	841,977	366.98		19,433		11,583		6,308			(7,850)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/29/2024			393.51		(1,606)		(957)		(115)			649				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/29/2024	7,111	2,616,946	368.02		56,745		33,822		17,427			(22,922)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/29/2024			404.82		(1,280)		(763)		(32)			517				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/30/2024	3,018	1,110,322	367.94		24,232		14,471		7,494			(9,761)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/30/2024			382.33		(6,548)		(3,911)		(1,090)			2,638				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/30/2024	12,167	4,476,929	367.97		97,454		58,198		30,112			(39,256)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/30/2024			403.54		(2,555)		(1,526)		(76)			1,029				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.05/01/2024	2,516	925,750	367.97		20,177		12,072		6,253			(8,105)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.05/01/2024			383.55		(4,881)		(2,920)		(757)			1,961				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/05/2024	5,515	1,659,378	300.89		39,376		22,313		18,075			(17,063)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/05/2024			325.87		(1,930)		(1,094)		(162)			836				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/10/2024	5,408	1,624,647	300.42		40,127		22,998		19,066			(17,129)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/10/2024			324.66		(2,325)		(1,333)		(238)			993				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/11/2024	8,117	2,441,985	300.83		58,608		33,665		27,306			(24,943)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/11/2024			325.86		(3,003)		(1,725)		(272)			1,278				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/12/2024	8,646	2,609,075	301.75		58,623		33,747		26,038			(24,876)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/12/2024			326.28		(3,026)		(1,742)		(266)			1,284				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/17/2024	6,045	1,823,224	301.63		41,647		24,233		18,787			(17,414)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/17/2024			326.54		(2,116)		(1,231)		(193)			885				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/19/2024	25,872	7,806,759	301.74		177,226		103,554		79,815			(73,673)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/19/2024			326.41		(9,314)		(5,442)		(888)			3,872				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/24/2024	8,550	2,578,436	301.57		59,679		35,226		27,361			(24,453)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/24/2024			326.6		(3,078)		(1,817)		(309)			1,261				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.05/01/2024	13,202	4,858,119	367.99		105,746		63,269		32,739			(42,477)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.05/01/2024			404.13		(2,640)		(1,580)		(74)			1,061				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.05/02/2024	2,919	1,073,343	367.67		23,851		14,297		7,530			(9,554)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.05/02/2024			399.31		(1,051)		(630)		(48)			421				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/25/2024	6,422	1,934,782	301.26		45,791		27,082		21,388			(18,709)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/25/2024			325.85		(2,569)		(1,519)		(282)			1,050				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.05/02/2024	11,145	4,098,132	367.71		90,832		54,448		28,620			(36,384)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.05/02/2024			404.48		(2,118)		(1,269)		(59)			848				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/26/2024	16,426	4,945,549	301.08		118,760		70,376		56,047			(48,384)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.04/26/2024			325.98		(6,570)		(3,894)		(713)			2,677				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.05/03/2024	5,945	2,183,399	367.29		49,697		29,846		16,047			(19,851)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.05/03/2024			380.05		(15,932)		(9,568)		(3,129)			6,364				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.05/03/2024	2,620	963,673	367.88		21,166		12,711		6,629			(8,455)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/09/2023	.05/03/2024			384.44		(4,715)		(2,832)		(698)			1,883				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/03/2024	20,513	7,541,663	367.65		168,003		100,896		53,241			(67,107)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/03/2024			403.4		(4,513)		(2,710)		(143)			1,803				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/06/2024	2,306	847,207	367.41		19,231		11,613		6,219			(7,618)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/06/2024			389.29		(2,606)		(1,574)		(282)			1,032				03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	05/10/2023	04/25/2025	19,505	4,498,938	230.66		107,275		86,303		65,869			(20,972)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	05/10/2023	05/01/2025	10,949	2,531,162	231.18		58,139		46,868		35,382			(11,271)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	05/10/2023	05/09/2025	25,577	5,903,181	230.8		140,162		113,290		86,607			(26,872)				03
MAY 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	05/10/2023	05/02/2024	9,472	2,180,288	230.19		41,675		25,265		16,276			(16,410)				03
MAY 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	05/10/2023	05/02/2024			253.1		(947)		(574)		(38)			373				03
MAY 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	05/10/2023	05/09/2024	3,167	728,254	229.95		14,378		8,827		5,821			(5,552)				03
MAY 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	05/10/2023	05/09/2024			252.85		(348)		(214)		(17)			135				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/11/2023	05/02/2025	82,989	8,425,853	101.53		183,156		148,111		163,897			(35,045)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/11/2023	05/08/2025	31,060	3,144,866	101.25		72,060		58,387		65,158			(13,673)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/11/2023	05/09/2025	15,760	1,597,146	101.34		36,044		29,214		32,484			(6,830)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/11/2023	04/17/2026	10,434	1,064,497	102.02		24,917		21,715		22,049			(3,202)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/11/2023	04/30/2026	550,983	56,018,475	101.67		1,389,580		1,213,146		1,239,373			(176,434)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/11/2023	05/08/2026	322,623	32,775,238	101.59		824,624		720,692		737,084			(103,931)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/12/2023	05/02/2025	23,531	6,868,896	291.91		157,791		127,422		21,917			(30,370)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/12/2023	05/05/2026	45,433	13,299,541	292.73		355,201		310,023		76,796			(45,178)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/12/2023	05/08/2026	151,777	44,355,392	292.24		1,218,368		1,063,833		269,074			(154,536)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/12/2023	05/11/2026	38,054	11,076,282	291.07		324,475		283,432		75,099			(41,043)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/12/2023	05/05/2025	5,960	1,746,967	293.13		37,036		29,938		4,796			(7,099)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/12/2023	05/07/2025	3,229	968,251	299.82		12,680		10,256		1,051			(2,424)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/12/2023	05/08/2025	6,467	1,884,938	291.45		44,821		36,266		6,479			(8,555)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/12/2023	05/09/2025	16,030	4,679,174	291.91		107,997		87,412		15,208			(20,585)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/12/2023	04/17/2026	11,073	3,233,205	291.99		89,218		77,679		19,538			(11,539)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/12/2023	04/24/2026	4,276	1,251,456	292.7		33,315		29,035		7,140			(4,281)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/12/2023	05/01/2026	121,814	35,611,087	292.34		969,773		845,972		212,106			(123,801)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/12/2023	05/04/2026	47,919	14,011,466	292.4		380,902		332,411		83,330			(48,491)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/12/2026	8,999	3,329,867	370.03		118,786		103,869		60,488			(14,916)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/02/2025	7,706	2,845,179	369.23		80,062		64,743		38,457			(15,319)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/07/2025	5,901	2,208,216	374.22		49,862		40,388		21,465			(9,475)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/08/2025	7,559	2,794,520	369.69		77,405		62,717		36,932			(14,688)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/14/2025	5,374	1,989,355	370.18		54,116		43,932		25,663			(10,184)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	04/17/2026	2,964	1,100,448	371.33		37,133		32,361		18,388			(4,772)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/01/2026	34,674	12,840,170	370.31		451,457		394,189		228,236			(57,268)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/04/2026	10,383	3,841,903	370.02		136,640		119,355		69,447			(17,285)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/05/2026	11,943	4,407,089	369		162,310		141,797		83,863			(20,513)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/08/2026	49,488	18,338,296	370.56		641,365		560,531		323,463			(80,834)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/11/2026	11,067	4,077,238	368.43		153,382		134,104		80,098			(19,278)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/12/2023	05/02/2025	10,563	3,904,856	369.68		106,016		85,731		82,337			(20,285)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/12/2023	05/08/2025	6,789	2,505,488	369.05		70,241		56,913		54,878			(13,328)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/12/2023	05/09/2025	4,030	1,485,272	368.53		42,633		34,555		33,437			(8,079)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/12/2023	04/17/2026	2,877	1,068,365	371.37		32,876		28,651		26,873			(4,225)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/12/2023	04/28/2026	4,471	1,656,892	370.56		52,805		46,087		43,358			(6,717)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/12/2023	04/30/2026	49,480	18,364,665	371.15		573,172		500,396		469,538			(72,775)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/12/2023	04/30/2026	20,445	7,579,453	370.73		240,260		209,754		197,144			(30,506)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/12/2023	05/08/2026	41,376	15,317,850	370.21		496,666		434,069		408,667			(62,597)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/12/2023	05/11/2026	8,498	3,125,449	367.77		110,821		96,892		92,068			(13,929)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2023	05/15/2024	165,366	60,740,765	367.31		1,319,625		825,220		466,391			(494,405)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2023	05/15/2025	19,940	7,324,003	367.31		220,332		179,171		113,622			(41,161)				03
MAY 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	05/16/2023	05/15/2024	103,830,581	103,830,581	4,136.28		4,101,308		2,564,730		5,348,588			(1,536,578)				03
MAY 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	05/16/2023	05/15/2024	79,690,135	79,690,135	4,136.28		3,697,622		2,312,287		4,820,023			(1,385,335)				03
MAY 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	05/16/2023	05/15/2024	3,113,421	3,113,421	4,136.28		146,642		91,702		191,229			(54,940)				03
MAY 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	05/16/2023	05/15/2024	10,816,350	10,816,350	4,136.28		538,654		336,844		700,665			(201,810)				03
MAY 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	05/16/2023	05/15/2024	17,996,454	17,996,454	4,136.28		907,021		567,201		1,179,227			(339,821)				03
MAY 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	05/16/2023	05/15/2024	7,662,831	7,662,831	4,136.28		436,781		273,139		564,597			(163,643)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	05/16/2023	05/15/2024	7,692,419	7,692,419	4,136.28		338,466		211,658		441,806			(126,808)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	05/16/2023	05/15/2024	185,173	59,236,859	319.9		1,250,010		781,687		330,291			(468,323)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	05/16/2023	05/15/2025	14,283	4,569,180	319.9		139,399		113,357		66,035			(26,042)				03
MAY 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	05/17/2023	05/15/2024	2,632	12,519,307	4,756.72		222,924		139,789		162,699			(83,135)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	05/17/2023	05/15/2024	8,875	36,708,451	4,136.28		1,391,916		872,831		3,432,466			(519,085)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	05/17/2023	05/15/2024			4,388.59						(1,962,702)							03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	05/17/2023	05/15/2024	16,347	67,613,825	4,136.28		3,111,399		1,951,070		6,322,309			(1,160,328)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	05/17/2023	05/15/2024			4,450.64						(3,053,911)							03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	05/17/2023	05/15/2024	419	1,732,274	4,136.28		87,676		54,979		161,978			(32,697)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	05/17/2023	05/15/2024			4,487.86						(70,154)							03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	05/17/2023	05/15/2024	1,270	5,254,441	4,136.28		281,442		176,484		491,323			(104,958)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	05/17/2023	05/15/2024			4,512.68						(197,148)							03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	05/17/2023	05/15/2024	1,666	6,891,001	4,136.28		382,261		239,705		644,351			(142,556)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	05/17/2023	05/15/2024			4,529.23						(245,293)							03
MAY 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	05/17/2023	05/15/2024	1,364	6,204,257	4,549.91		222,035		139,232		187,610			(82,803)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	05/17/2023	05/15/2024	635	2,628,440	4,136.28		179,473		112,542		245,775			(66,931)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	05/17/2023	05/15/2024			4,653.31						(59,980)							03
MAY 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	05/17/2023	05/15/2025	381	1,732,970	4,549.91		133,220		108,482		136,298			(24,738)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	05/17/2023	05/15/2024	976	4,037,092	4,136.28		180,476		113,171		377,493			(67,305)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	05/17/2023	05/15/2024			4,440.3						(187,749)							03
MAY 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	05/17/2023	05/15/2024	87,970	20,303,432	230.8		365,075		230,841		143,225			(134,234)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/18/2023	05/08/2024	7,102	2,610,153	367.52		56,959		35,599		19,076			(21,359)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/18/2023	05/08/2024			399.85		(2,273)		(1,420)		(119)			852				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/18/2023	05/08/2024	9,415	3,464,863	368.03		73,246		45,779		23,926			(27,467)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/18/2023	05/08/2024			404.83		(1,600)		(1,000)		(54)			600				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/18/2023	05/09/2024	13,698	5,036,473	367.68		108,899		68,178		36,293			(40,721)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/18/2023	05/09/2024			403.75		(2,603)		(1,629)		(103)			973				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.05/18/2023	.05/10/2024	6,658	2,438,199	366.18		57,729		36,203		20,748			(21,526)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.05/18/2023	.05/10/2024			391.14		(5,793)		(3,633)		(621)			2,160				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.05/18/2023	.05/10/2024	24,079	8,846,581	367.4		194,798		122,162		66,000			(72,637)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.05/18/2023	.05/10/2024			403.88		(4,575)		(2,869)		(180)			1,706				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.05/18/2023	.05/13/2024	7,671	2,810,249	366.34		66,202		41,724		23,764			(24,478)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.05/18/2023	.05/13/2024			401.57		(1,995)		(1,257)		(101)			737				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.05/18/2023	.05/14/2024	5,958	2,178,254	365.58		53,685		33,890		20,010			(19,794)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.05/18/2023	.05/14/2024			391		(5,363)		(3,385)		(605)			1,977				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.05/18/2023	.05/14/2024	8,398	3,080,817	366.87		70,372		44,425		24,711			(25,947)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.05/18/2023	.05/14/2024			403.58		(1,763)		(1,113)		(74)			650				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.05/18/2023	.05/15/2024	6,395	2,342,530	366.33		55,313		34,975		19,966			(20,338)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.05/18/2023	.05/15/2024			396.87		(3,005)		(1,900)		(224)			1,105				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.05/18/2023	.05/16/2024	18,992	6,964,384	366.71		161,048		101,997		57,206			(59,051)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.05/18/2023	.05/16/2024			402.93		(4,368)		(2,766)		(200)			1,602				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.05/18/2023	.05/17/2024	11,917	4,368,721	366.6		101,770		64,558		36,431			(37,212)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.05/18/2023	.05/17/2024			402.07		(3,098)		(1,965)		(154)			1,133				03
MAY 24	VAGLB: Index Universal	N/A	Equity /	JPMorgan Chase Bank																		
Life	Index		NA	7H6GLXDRUGOFU57RNE97	.05/17/2023	.05/15/2024	46,667	13,718,821	293.97		299,605		187,874		64,172			(111,731)				03
FEB 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFM8T61CT2L1QCEMIK50	.05/19/2023	.02/13/2025	11,856	3,939,485	332.28		58,752		46,574		15,932			(12,178)				03
FEB 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFM8T61CT2L1QCEMIK50	.05/19/2023	.02/21/2025	18,900	6,271,852	331.84		97,177		77,286		27,206			(19,891)				03
FEB 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFM8T61CT2L1QCEMIK50	.05/19/2023	.02/28/2025	19,237	6,316,803	328.36		121,536		96,928		39,031			(24,608)				03
MAR 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFM8T61CT2L1QCEMIK50	.05/19/2023	.03/07/2025	9,132	2,986,252	327.02		62,527		50,002		21,226			(12,525)				03
FEB 26 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFM8T61CT2L1QCEMIK50	.05/19/2023	.02/06/2026	10,926	3,622,565	331.55		80,960		70,247		34,047			(10,713)				03
FEB 26 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFM8T61CT2L1QCEMIK50	.05/19/2023	.02/10/2026	19,588	6,484,684	331.05		148,807		129,196		63,436			(19,611)				03
FEB 26 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFM8T61CT2L1QCEMIK50	.05/19/2023	.02/12/2026	14,068	4,731,742	336.34		84,295		73,208		32,081			(11,087)				03
FEB 26 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFM8T61CT2L1QCEMIK50	.05/19/2023	.02/13/2026	11,066	3,612,974	326.49		102,390		88,936		47,860			(13,453)				03
FEB 26 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFM8T61CT2L1QCEMIK50	.05/19/2023	.02/13/2026	20,939	7,002,976	334.44		137,043		119,036		54,447			(18,007)				03
FEB 26 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFM8T61CT2L1QCEMIK50	.05/19/2023	.02/18/2026	19,976	6,665,123	333.65		136,042		118,256		55,216			(17,786)				03
FEB 26 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFM8T61CT2L1QCEMIK50	.05/19/2023	.02/19/2026	11,308	3,768,894	333.28		78,365		68,130		32,076			(10,235)				03
FEB 26 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFM8T61CT2L1QCEMIK50	.05/19/2023	.02/20/2026	11,285	3,699,907	327.86		99,024		86,103		45,284			(12,920)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	02/24/2026	10,882	3,556,194	326.79	100,124		87,112		46,846			(13,012)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	02/24/2026	13,637	4,576,754	335.61	85,401		74,302		33,370			(11,099)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	02/27/2026	11,548	3,753,095	324.99	114,588		99,740		55,518			(14,848)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	02/27/2026	21,602	7,178,733	332.32	157,204		136,834		66,034			(20,370)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	03/02/2026	11,184	3,672,352	328.37	96,682		84,191		44,052			(12,490)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	03/03/2026	11,034	3,646,438	330.46	87,355		76,080		38,214			(11,274)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	03/04/2026	12,830	4,286,623	334.1	86,618		75,449		35,180			(11,168)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	03/06/2026	11,106	3,607,601	324.83	111,372		97,040		54,310			(14,332)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	03/06/2026	21,344	7,040,036	329.84	173,870		151,495		77,144			(22,374)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEFA76	.05/23/2023	05/22/2026	399	1,771,570	4,437.8	223,588		197,199		236,221			(26,389)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEFA76	.05/23/2023	04/25/2025	239	1,020,702	4,278.06	118,033		96,312		121,628			(21,721)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEFA76	.05/23/2023	05/05/2025	228	994,416	4,362.43	102,473		83,881		105,392			(18,592)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEFA76	.05/23/2023	05/09/2025	384	1,684,627	4,386.82	168,143		137,807		172,531			(30,336)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEFA76	.05/23/2023	05/22/2025	189	811,222	4,282.89	95,268		78,386		98,482			(16,881)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEFA76	.05/23/2023	04/20/2026	315	1,345,691	4,273.8	200,456		176,084		212,282			(24,372)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEFA76	.05/23/2023	04/24/2026	214	881,281	4,113.14	156,864		137,864		165,954			(19,000)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEFA76	.05/23/2023	04/24/2026	449	1,985,133	4,420.74	250,785		220,409		264,735			(30,377)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEFA76	.05/23/2023	04/27/2026	241	1,069,422	4,440.57	132,127		116,167		139,636			(15,959)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEFA76	.05/23/2023	04/28/2026	213	901,013	4,220.4	143,160		125,884		151,542			(17,276)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEFA76	.05/23/2023	05/01/2026	328	1,328,148	4,048.12	253,892		223,340		268,540			(30,552)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEFA76	.05/23/2023	05/01/2026	456	2,037,695	4,473.24	243,153		213,893		256,429			(29,260)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEFA76	.05/23/2023	05/04/2026	226	971,048	4,306.2	140,816		123,918		148,966			(16,898)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEFA76	.05/23/2023	05/08/2026	239	1,005,398	4,208.27	162,939		143,459		172,244			(19,480)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEFA76	.05/23/2023	05/08/2026	420	1,877,609	4,475.4	224,647		197,789		236,936			(26,858)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEFA76	.05/23/2023	05/12/2026	291	1,255,156	4,313.4	181,362		159,760		191,951			(21,603)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEFA76	.05/23/2023	05/15/2026	218	924,451	4,240.99	144,955		127,736		153,428			(17,218)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEFA76	.05/23/2023	05/18/2026	248	1,098,688	4,431.98	138,965		122,504		147,173			(16,461)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/23/2023	05/12/2026	42,543	12,410,571	291.72	257,983		227,254		79,397			(30,729)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/23/2023	05/15/2026	185,067	53,630,670	289.79	1,250,126		1,101,630		409,712			(148,496)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/12/2025	7,612	2,222,883	292.03		34,893	28,624		7,172			(6,269)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/18/2026	48,405	13,963,848	288.48		351,365	309,743		120,076			(41,622)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/19/2026	41,202	11,866,602	288.01		306,738	270,436		106,375			(36,302)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/15/2025	11,174	3,259,454	291.71		52,551	43,149		11,036			(9,402)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/22/2026	54,688	15,754,977	288.09		405,933	358,023		140,647			(47,910)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/16/2025	14,397	4,154,545	288.58		84,006	68,996		20,678			(15,009)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/19/2025	3,398	976,905	287.5		21,331	17,536		5,551			(3,795)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/21/2025	4,102	1,207,908	294.45		15,917	13,093		2,918			(2,824)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/22/2025	7,041	2,022,132	287.2		45,165	37,162		11,958			(8,003)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/01/2026	3,242	952,222	293.67		17,484	15,380		5,003			(2,104)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/08/2026	13,003	3,805,962	292.71		74,383	65,490		22,101			(8,893)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/11/2026	3,219	940,176	292.08		19,119	16,840		5,812			(2,279)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/22/2023	.05/12/2025	16,884	1,712,762	101.44		37,399	30,680		34,167			(6,719)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/22/2023	.05/16/2025	59,462	6,031,837	101.44		131,946	108,372		120,570			(23,575)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/22/2023	.05/19/2025	13,554	1,375,020	101.45		30,076	24,724		27,478			(5,351)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/22/2023	.04/30/2026	16,972	1,728,782	101.86		40,937	36,006		36,998			(4,931)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/22/2023	.05/08/2026	38,276	3,896,511	101.8		93,432	82,262		84,491			(11,170)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/22/2023	.05/11/2026	67,629	6,851,511	101.31		176,918	155,825		161,844			(21,093)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/22/2023	.05/12/2026	121,569	12,324,619	101.38		314,984	277,465		287,751			(37,519)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/22/2023	.05/15/2026	319,989	32,421,278	101.32		836,771	737,376		765,247			(99,395)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/22/2023	.05/18/2026	105,098	10,671,679	101.54		266,845	235,235		242,844			(31,610)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/22/2023	.05/19/2026	85,631	8,685,573	101.43		220,757	194,631		201,465			(26,126)				03
APR 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.05/24/2023	.04/25/2025	4,317	1,483,010	343.52		37,257	30,444		19,205			(6,813)				03
APR 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.05/24/2023	.04/29/2025	2,852	992,525	347.96		20,252	16,570		9,316			(3,682)				03
MAY 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.05/24/2023	.05/02/2025	4,473	1,536,458	343.5		38,736	31,723		20,082			(7,013)				03
MAY 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.05/24/2023	.05/06/2025	4,283	1,500,555	350.38		27,366	22,439		11,807			(4,927)				03
MAY 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.05/24/2023	.05/08/2025	4,983	1,722,088	345.61		39,613	32,501		19,484			(7,111)				03
MAY 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.05/24/2023	.05/09/2025	5,358	1,844,300	344.24		45,325	37,200		23,055			(8,126)				03
MAY 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.05/24/2023	.05/13/2025	3,727	1,307,788	350.92		23,441	19,262		9,976			(4,179)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.05/24/2023	.05/16/2025	8,748	3,008,255	343.88	.....	.....75,495	62,092	.....	.....38,878	.....	.....	.....(13,403)	.....	.....	.....	03
MAY 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.05/24/2023	.05/23/2025	5,123	1,760,105	343.58	.....	.....44,927	37,028	.....	.....23,403	.....	.....	.....(7,899)	.....	.....	.....	03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.05/24/2023	.05/03/2024	2,274	774,457	340.53	.....	.....15,601	9,779	.....	.....6,818	.....	.....	.....(5,822)	.....	.....	.....	03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.05/24/2023	.05/03/2024	.....	.....	.....372.66	.....	.....	.....	.....	.....(30)	.....	.....	.....	.....	.....	.....	03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.05/24/2023	.05/16/2024	3,805	1,301,891	342.16	.....	.....24,047	15,401	.....	.....9,916	.....	.....	.....(8,646)	.....	.....	.....	03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.05/24/2023	.05/16/2024	.....	.....	.....374.01	.....	.....	.....	.....	.....(49)	.....	.....	.....	.....	.....	.....	03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.05/24/2023	.05/23/2024	7,470	2,551,450	341.55	.....	.....49,527	32,063	.....	.....21,310	.....	.....	.....(17,464)	.....	.....	.....	03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.05/24/2023	.05/23/2024	.....	.....	.....373.54	.....	.....	.....	.....	.....(123)	.....	.....	.....	.....	.....	.....	03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/25/2023	.05/15/2025	2,211	816,500	369.29	.....	.....20,231	16,727	.....	.....11,171	.....	.....	.....(3,504)	.....	.....	.....	03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/25/2023	.05/16/2025	3,398	1,250,108	367.93	.....	.....32,958	27,258	.....	.....18,674	.....	.....	.....(5,700)	.....	.....	.....	03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/25/2023	.05/22/2025	3,906	1,446,200	370.25	.....	.....34,490	28,575	.....	.....18,754	.....	.....	.....(5,915)	.....	.....	.....	03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/25/2023	.05/23/2025	1,785	659,376	369.5	.....	.....16,275	13,487	.....	.....8,986	.....	.....	.....(2,787)	.....	.....	.....	03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/25/2023	.05/08/2026	3,989	1,480,775	371.25	.....	.....45,351	40,115	.....	.....25,226	.....	.....	.....(5,236)	.....	.....	.....	03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/25/2023	.05/15/2026	62,858	23,187,181	368.88	.....	.....773,786	685,026	.....	.....446,627	.....	.....	.....(88,760)	.....	.....	.....	03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/25/2023	.05/18/2026	13,333	4,930,347	369.78	.....	.....159,732	141,460	.....	.....91,044	.....	.....	.....(18,272)	.....	.....	.....	03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/25/2023	.05/19/2026	12,006	4,439,397	369.78	.....	.....143,946	127,495	.....	.....82,032	.....	.....	.....(16,451)	.....	.....	.....	03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/25/2023	.05/22/2026	39,013	14,393,607	368.94	.....	.....480,645	425,866	.....	.....277,640	.....	.....	.....(54,779)	.....	.....	.....	03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.05/24/2023	.05/02/2025	6,205	1,432,516	230.87	.....	.....28,356	23,355	.....	.....20,697	.....	.....	.....(5,002)	.....	.....	.....	03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.05/24/2023	.05/09/2025	25,758	5,950,293	231.01	.....	.....116,940	96,517	.....	.....85,453	.....	.....	.....(20,423)	.....	.....	.....	03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.05/24/2023	.05/12/2025	4,729	1,091,858	230.91	.....	.....21,704	17,929	.....	.....15,900	.....	.....	.....(3,775)	.....	.....	.....	03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.05/24/2023	.05/15/2025	6,839	1,581,397	231.22	.....	.....30,640	25,334	.....	.....22,387	.....	.....	.....(5,306)	.....	.....	.....	03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.05/24/2023	.05/16/2025	23,641	5,472,472	231.48	.....	.....103,785	85,836	.....	.....75,530	.....	.....	.....(17,949)	.....	.....	.....	03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.05/24/2023	.05/19/2025	5,673	1,310,289	230.98	.....	.....25,981	21,507	.....	.....19,099	.....	.....	.....(4,475)	.....	.....	.....	03
MAY 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.05/24/2023	.05/22/2024	7,544	1,739,350	230.55	.....	.....26,028	17,013	.....	.....13,154	.....	.....	.....(9,015)	.....	.....	.....	03
MAY 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.05/24/2023	.05/22/2024	.....	.....	.....253.86	.....	.....(453)	(296)	.....	.....(38)	.....	.....	.....157	.....	.....	.....	03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.05/24/2023	.05/22/2025	10,406	2,402,942	230.91	.....	.....47,974	39,746	.....	.....35,384	.....	.....	.....(8,228)	.....	.....	.....	03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/17/2024	6,192	2,270,311	366.65	.....	.....47,431	30,857	.....	.....18,833	.....	.....	.....(16,574)	.....	.....	.....	03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/17/2024	.....	.....	.....396.16	.....	.....(2,477)	(1,611)	.....	.....(257)	.....	.....	.....865	.....	.....	.....	03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/20/2024	6,103	2,236,579	366.49	.....	.....47,357	30,949	.....	.....19,066	.....	.....	.....(16,408)	.....	.....	.....	03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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	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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/20/2024			397.59		(2,136)		(1,396)		(204)			740				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/20/2024	10,473	3,847,653	367.39		77,186		50,442		29,828			(26,743)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/20/2024			404.6		(1,466)		(958)		(85)			508				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/21/2024	6,015	2,210,058	367.4		44,334		29,016		17,176			(15,317)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/21/2024			383.36		(9,865)		(6,457)		(2,292)			3,409				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/21/2024	7,755	2,849,888	367.47		56,925		37,257		21,984			(19,668)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/21/2024			403.33		(1,318)		(863)		(84)			456				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/22/2024	6,098	2,235,350	366.58		47,197		30,936		19,005			(16,261)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/22/2024			393.45		(3,476)		(2,278)		(451)			1,198				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/22/2024	10,493	3,854,130	367.3		77,964		51,102		30,382			(26,862)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/22/2024			404.03		(1,679)		(1,100)		(101)			578				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/23/2024	6,449	2,362,097	366.3		50,814		33,356		20,732			(17,459)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/23/2024			400.25		(1,612)		(1,058)		(136)			554				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/24/2024	6,189	2,254,150	364.23		54,895		36,087		24,417			(18,808)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/24/2024			394.46		(3,156)		(2,075)		(394)			1,081				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/24/2024	29,687	10,831,679	364.86		254,123		167,056		110,291			(87,067)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/24/2024			401.4		(6,531)		(4,293)		(508)			2,238				03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/01/2025	7,569	1,438,199	190.01		31,941		31,941		15,578							03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/06/2025	6,681	1,277,001	191.15		25,720		25,720		12,004							03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/09/2025	19,952	3,794,447	190.18		83,598		83,598		40,701							03
MAY 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/15/2024	5,480	1,038,099	189.43		24,935		16,172		4,231			(8,763)				03
MAY 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/15/2024			207.73		(8,494)		(5,509)		(8)			2,985				03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/16/2025	12,295	2,332,221	189.69		53,852		53,852		26,916							03
MAY 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/24/2024	4,377	823,174	188.06		22,367		14,704		4,817			(7,664)				03
MAY 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/24/2024			206.28		(6,566)		(4,316)		(15)			2,250				03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/26/2023	.05/23/2025	11,110	2,096,160	188.67		53,218		53,218		27,733							03
MAY 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BX4R0TD8PU41	.05/25/2023	.05/15/2026	7,454	2,784,367	373.52		83,781		74,240		65,113			(9,542)				03
MAY 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BX4R0TD8PU41	.05/25/2023	.05/18/2026	13,978	5,254,050	375.87		145,014		128,545		111,553			(16,470)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/25/2023	.05/19/2026	11,609	4,355,315	375.18	123,427		109,422		95,269			(14,005)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/25/2023	.05/22/2026	21,789	8,087,689	371.18	265,878		235,792		208,995			(30,085)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/25/2023	.05/22/2026	16,355	6,156,172	376.42	166,751		147,882		127,980			(18,869)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/25/2023	.05/15/2025	3,010	1,115,359	370.54	31,195		25,828		22,771			(5,366)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/25/2023	.05/16/2025	2,808	1,034,656	368.5	31,640		26,205		23,471			(5,435)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/25/2023	.05/16/2025	2,717	1,019,927	375.39	22,917		18,980		16,076			(3,937)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/25/2023	.05/21/2025	2,927	1,102,030	376.55	23,549		19,532		16,391			(4,017)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/25/2023	.05/23/2025	3,732	1,391,786	372.98	35,106		29,133		25,193			(5,972)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/25/2023	.04/30/2026	2,642	981,549	371.54	31,558		27,913		24,697			(3,645)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/25/2023	.05/08/2026	3,599	1,331,541	369.97	45,466		40,255		35,870			(5,212)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/25/2023	.05/12/2026	20,672	7,629,644	369.08	269,357		238,595		213,482			(30,762)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/25/2023	.05/15/2026	29,599	10,947,275	369.85	376,449		333,576		297,407			(42,873)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/30/2023	.01/29/2025	3,498	1,290,825	369.02	30,957		24,745		15,571			(6,212)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/30/2023	.01/31/2025	3,180	1,176,045	369.88	27,090		21,672		13,371			(5,418)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/30/2023	.01/12/2026	4,227	1,558,966	368.8	50,768		44,289		27,676			(6,479)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/30/2023	.01/13/2026	31,832	11,813,044	371.11	353,650		308,566		185,446			(45,084)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/30/2023	.01/14/2026	19,385	7,161,502	369.44	227,965		198,934		123,085			(29,031)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/30/2023	.01/15/2026	6,153	2,278,910	370.36	70,208		61,277		37,306			(8,932)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/30/2023	.01/16/2026	41,253	15,305,446	371.01	460,389		401,881		242,117			(58,508)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/30/2023	.01/20/2026	5,237	1,933,426	369.19	62,320		54,433		33,830			(7,887)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/30/2023	.01/21/2026	36,439	13,596,878	373.14	378,966		331,056		192,304			(47,911)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/30/2023	.01/22/2026	5,452	2,045,673	375.22	52,775		46,110		25,769			(6,665)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/30/2023	.01/23/2026	38,006	14,120,145	371.52	418,451		365,658		218,584			(52,793)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/30/2023	.01/26/2026	3,249	1,212,639	373.23	33,790		29,540		17,143			(4,250)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/30/2023	.01/10/2025	8,255	3,057,237	370.33	67,530		53,542		32,462			(13,987)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/30/2023	.01/27/2026	31,365	11,685,572	372.57	334,035		292,065		171,460			(41,969)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/30/2023	.01/28/2026	13,169	4,911,352	372.95	138,537		121,149		70,639			(17,388)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/30/2023	01/14/2025	3,560	1,317,449	370.1		29,546		23,467		14,333			(6,079)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/30/2023	01/29/2026	11,452	4,258,844	371.88		124,944		109,277		64,984			(15,666)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/30/2023	01/30/2026	54,439	20,334,693	373.53		561,813		491,442		283,722			(70,371)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/30/2023	01/15/2025	2,589	965,156	372.85		18,845		14,974		8,532			(3,871)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/30/2023	01/17/2025	12,784	4,733,029	370.22		105,855		84,186		51,278			(21,668)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/30/2023	01/22/2025	6,499	2,405,111	370.07		54,462		43,407		26,580			(11,056)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/30/2023	01/23/2025	5,381	1,987,673	369.39		46,545		37,113		23,120			(9,433)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/30/2023	01/24/2025	10,025	3,738,553	372.92		73,484		58,616		33,440			(14,867)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/30/2023	01/27/2025	6,781	2,525,373	372.42		51,061		40,781		23,609			(10,280)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/30/2023	01/28/2025	4,439	1,655,785	372.98		32,585		26,036		14,859			(6,549)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	03/28/2025	263	1,137,340	4,322.02		128,299		104,797		123,120			(23,502)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/02/2025	274	1,231,821	4,495.37		107,071		87,603		100,589			(19,467)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/04/2025	220	974,891	4,434.75		93,516		76,563		88,594			(16,952)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/10/2025	257	1,144,345	4,455.65		106,985		87,762		101,140			(19,223)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/16/2025	236	1,054,666	4,475.75		96,209		79,074		90,817			(17,135)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/21/2025	401	1,813,244	4,525.19		153,901		126,689		144,183			(27,211)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/24/2025	312	1,420,298	4,556.91		114,913		94,683		107,074			(20,230)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/28/2025	178	774,463	4,358.26		85,554		70,579		81,990			(14,975)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	03/27/2026	256	1,079,742	4,225.83		177,516		156,489		177,146			(21,026)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	03/30/2026	340	1,478,325	4,346.48		213,116		187,946		211,626			(25,170)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	03/31/2026	245	1,084,446	4,430.83		142,004		125,249		140,416			(16,755)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/02/2026	220	956,950	4,340.5		139,121		122,738		138,176			(16,383)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/02/2026	223	1,029,192	4,612.52		108,334		95,577		105,820			(12,757)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/07/2026	417	1,812,659	4,346.07		262,819		232,018		261,019			(30,801)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/10/2026	225	956,009	4,248.74		154,604		136,538		154,130			(18,067)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/10/2026	238	1,065,289	4,471.12		134,081		118,412		132,232			(15,668)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/13/2026	224	1,012,361	4,512.42		121,658		107,482		119,700			(14,176)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/17/2026	298	1,276,824	4,282.49		199,975		176,762		199,002			(23,213)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/17/2026	328	1,477,194	4,500.76		180,584		159,622		177,729			(20,962)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXTO9	.05/30/2023	.04/20/2026	240	1,081,525	4,514.82		130,409		115,314		128,229			(15,095)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXTO9	.05/30/2023	.04/24/2026	216	831,144	4,302.09		143,437		126,897		142,556			(16,540)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXTO9	.05/30/2023	.04/28/2026	487	2,206,903	4,527.91		263,815		233,509		259,108			(30,306)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMI K50	.05/31/2023	.05/23/2025	18,205	5,166,121	283.78		114,253		95,079		44,583			(19,174)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMI K50	.05/31/2023	.05/26/2026	47,196	13,304,092	281.89		398,186		353,943		197,527			(44,243)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMI K50	.05/31/2023	.05/29/2026	67,188	18,996,089	282.73		543,438		483,222		264,758			(60,216)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMI K50	.05/31/2023	.05/23/2025	10,169	2,932,438	288.38		46,494		38,691		15,159			(7,803)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMI K50	.05/31/2023	.05/30/2025	9,516	2,699,132	283.64		60,560		50,495		23,888			(10,066)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMI K50	.05/31/2023	.05/08/2026	4,298	1,258,952	292.9		19,349		17,163		7,182			(2,186)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMI K50	.05/31/2023	.05/15/2026	14,951	4,342,608	290.45		78,337		69,544		31,279			(8,793)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMI K50	.05/31/2023	.05/18/2026	4,916	1,425,102	289.89		26,671		23,685		10,829			(2,985)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMI K50	.05/31/2023	.05/19/2026	4,584	1,327,281	289.52		25,426		22,583		10,433			(2,843)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMI K50	.05/31/2023	.05/22/2026	143,113	40,685,618	284.29		1,063,194		944,625		498,336			(118,568)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMI K50	.05/31/2023	.05/22/2026	34,121	9,836,966	288.3		203,279		180,609		86,243			(22,670)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	.05/31/2023	.05/16/2025	9,795	987,461	100.81		25,791		21,511		22,506			(4,280)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	.05/31/2023	.05/22/2025	10,353	1,048,547	101.28		25,323		21,156		21,746			(4,168)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	.05/31/2023	.05/23/2025	32,487	3,287,730	101.2		80,536		67,301		69,367			(13,236)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	.05/31/2023	.05/30/2025	10,260	1,042,724	101.63		23,772		19,903		20,177			(3,869)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	.05/31/2023	.05/08/2026	14,732	1,496,892	101.61		39,128		34,804		33,547			(4,323)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	.05/31/2023	.05/18/2026	44,212	4,498,117	101.74		115,791		103,116		98,889			(12,675)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	.05/31/2023	.05/19/2026	32,572	3,312,555	101.7		85,794		76,412		73,354			(9,383)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	.05/31/2023	.05/22/2026	439,197	44,538,920	101.41		1,204,716		1,073,333		1,037,204			(131,383)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	.05/31/2023	.05/26/2026	74,669	7,603,542	101.83		193,617		172,579		164,988			(21,038)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	.05/31/2023	.05/29/2026	145,062	14,752,849	101.7		383,255		341,727		327,621			(41,528)				03
FEB 26 JPMorgan MOZAI C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.06/05/2023	.02/04/2026	15,191	5,703,347	375.44		156,772		138,082		71,885			(18,690)				03
FEB 26 JPMorgan MOZAI C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.06/05/2023	.02/05/2026	7,598	2,849,085	374.96		79,707		70,214		36,919			(9,493)				03
FEB 26 JPMorgan MOZAI C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.06/05/2023	.02/06/2026	27,799	10,217,859	367.56		373,343		328,925		196,998			(44,418)				03
FEB 26 JPMorgan MOZAI C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.06/05/2023	.02/06/2026	32,141	12,061,549	375.27		333,945		294,214		153,753			(39,731)				03
FEB 26 JPMorgan MOZAI C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.06/05/2023	.02/09/2026	6,320	2,316,286	366.49		87,914		77,486		47,258			(10,427)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	02/10/2026	11,272	4,124,203	365.88		159,950		140,998		86,819			(18,952)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	02/10/2026	23,513	8,805,596	374.5		251,353		221,571		117,645			(29,782)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	02/11/2026	17,192	6,392,143	371.81		201,490		177,640		99,001			(23,850)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	01/31/2025	9,473	3,508,894	370.41		85,352		68,960		38,379			(16,392)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	02/12/2026	14,245	5,320,729	373.52		157,690		139,044		75,148			(18,646)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	02/13/2026	41,710	15,319,681	367.29		566,422		499,513		300,869			(66,909)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	02/03/2025	12,087	4,535,365	375.24		87,023		70,393		34,545			(16,630)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	02/13/2026	36,652	13,746,808	375.06		385,216		339,711		178,481			(45,504)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	02/05/2025	9,446	3,510,687	371.67		80,666		65,301		35,292			(15,365)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	02/17/2026	9,315	3,447,974	370.16		115,597		101,997		58,573			(13,600)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	02/07/2025	8,196	3,030,457	369.77		76,464		61,947		35,116			(14,517)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	02/18/2026	8,846	3,226,716	364.78		130,296		114,983		72,087			(15,313)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	02/07/2025	6,966	2,617,612	375.76		49,112		39,788		19,292			(9,324)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	02/18/2026	18,418	6,900,950	374.68		196,707		173,588		91,965			(23,119)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	05/23/2025	5,471	2,007,043	366.87		62,093		52,033		32,271			(10,060)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	02/10/2025	6,745	2,505,065	371.37		58,686		47,598		25,970			(11,087)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	05/30/2025	7,925	2,911,754	367.41		88,444		74,254		45,626			(14,190)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	02/11/2025	9,520	3,542,364	372.11		80,060		64,960		34,826			(15,101)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	06/04/2025	3,406	1,279,834	375.72		26,944		22,651		11,713			(4,293)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	02/13/2025	6,516	2,409,925	369.87		60,791		49,362		27,982			(11,429)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	05/22/2026	13,648	5,022,213	367.97		189,031		168,727		101,553			(20,303)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	02/13/2025	7,639	2,857,760	374.09		58,669		47,639		24,276			(11,030)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	05/26/2026	10,593	3,886,426	366.88		151,906		135,651		83,027			(16,256)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	05/29/2026	27,723	10,203,291	368.04		384,245		343,240		206,515			(41,005)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	06/01/2026	11,822	4,352,088	368.14		163,496		146,096		87,839			(17,400)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	06/02/2026	13,573	5,004,316	368.71		184,586		164,960		98,319			(19,626)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	02/14/2025	11,560	4,272,825	369.61		109,245		88,740		50,620			(20,506)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	02/14/2025	6,774	2,554,242	377.04		45,186		36,704		17,259			(8,481)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/05/2023	02/18/2025	2,028	761,029	375.22		14,847		12,078		5,986			(2,769)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	01/30/2026	5,973	2,228,586	373.08		66,604		58,623		31,876			(7,982)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/03/2026	23,889	8,815,478	369.02		305,539		269,075		157,290			(36,463)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/03/2026	19,819	7,467,439	376.79		195,015		171,741		87,088			(23,273)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/10/2024	6,846	2,062,014	301.18		54,292		35,765		24,004			(18,527)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/10/2024			323.42		(4,587)		(3,022)		(658)			1,565				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/10/2024	6,584	1,985,527	301.59		50,759		33,438		22,018			(17,321)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/10/2024			327.23		(2,633)		(1,735)		(274)			899				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/15/2024	6,704	2,020,981	301.45		52,494		34,842		23,107			(17,651)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/15/2024			325.19		(3,620)		(2,403)		(476)			1,217				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/16/2024	3,642	1,095,866	300.92		29,571		19,656		13,356			(9,914)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/16/2024			326.29		(1,712)		(1,138)		(207)			574				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/17/2024	10,988	3,313,338	301.53		85,820		57,130		37,720			(28,690)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/17/2024			324.27		(6,813)		(4,535)		(975)			2,278				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/17/2024	7,412	2,238,158	301.98		56,106		37,350		24,163			(18,756)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/17/2024			327.72		(2,891)		(1,924)		(311)			966				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/22/2024	9,195	2,777,568	302.08		69,605		46,669		30,058			(22,936)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/22/2024			327.3		(3,862)		(2,589)		(460)			1,273				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/24/2024	3,750	1,125,952	300.27		31,986		21,506		15,050			(10,480)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/24/2024			319.68		(4,350)		(2,925)		(895)			1,425				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/24/2024	15,180	4,561,976	300.53		127,358		85,631		59,243			(41,727)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/24/2024			325.82		(8,045)		(5,409)		(1,075)			2,636				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/30/2024	3,245	975,746	300.73		27,060		18,343		12,569			(8,717)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/30/2024			324.84		(2,012)		(1,364)		(306)			648				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/30/2024	6,943	2,092,977	301.47		55,193		37,414		24,813			(17,779)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/30/2024			327.09		(3,194)		(2,165)		(410)			1,029				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/31/2024	4,624	1,393,708	301.41		36,945		25,077		16,677			(11,868)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/31/2024			323.51		(3,422)		(2,323)		(575)			1,099				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	06/05/2024	12,662	3,828,163	302.33		95,726		65,400		41,789			(30,326)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	06/05/2024			328.45		(4,938)		(3,374)		(614)			1,564				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/09/2024	3,712	1,121,915	302.21		27,434		18,045		11,511			(9,390)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/09/2024			327.37		(1,411)		(928)		(147)			483				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/09/2024	3,102	937,818	302.32		22,738		14,956		9,493			(7,782)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/09/2024			328.02		(1,086)		(714)		(106)			372				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	06/04/2024	5,527	2,023,880	366.16		50,188		34,244		18,716			(15,944)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	06/04/2024			397.85		(2,543)		(1,735)		(227)			808				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	06/04/2024	9,540	3,501,998	367.07		82,334		56,178		29,544			(26,156)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	06/04/2024			403.78		(2,194)		(1,497)		(127)			697				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	06/05/2024	5,492	2,012,119	366.34		49,432		33,772		18,332			(15,660)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	06/05/2024			398.05		(2,472)		(1,689)		(222)			783				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	06/05/2024	7,652	2,810,425	367.3		65,268		44,591		23,234			(20,677)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	06/05/2024			404.03		(1,683)		(1,150)		(99)			533				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/24/2024	6,341	2,316,789	365.34		59,483		39,994		22,489			(19,489)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/24/2024			379.88		(17,376)		(11,683)		(4,083)			5,693				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/28/2024	5,984	2,182,935	364.81		58,042		39,240		22,603			(18,802)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/28/2024			384.21		(11,190)		(7,565)		(2,148)			3,625				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/28/2024	13,393	4,892,100	365.28		126,561		85,563		48,363			(40,999)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/28/2024			401.41		(3,884)		(2,626)		(248)			1,258				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/29/2024	6,628	2,416,388	364.57		65,154		44,107		25,685			(21,047)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/29/2024			398.6		(2,718)		(1,840)		(214)			878				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/29/2024	14,451	5,280,273	365.39		135,984		92,057		51,785			(43,928)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/29/2024			401.93		(3,902)		(2,641)		(246)			1,260				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/30/2024	6,874	2,512,963	365.6		63,993		43,379		24,201			(20,614)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/30/2024			398.72		(2,749)		(1,864)		(221)			886				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/31/2024	5,613	2,048,791	365.04		53,880		36,572		20,912			(17,308)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/31/2024			390.05		(5,949)		(4,038)		(838)			1,911				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/31/2024	18,157	6,636,630	365.52		169,947		115,355		64,613			(54,592)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/31/2024			401.71		(5,084)		(3,451)		(336)			1,633				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	06/03/2024	7,258	2,661,946	366.74		63,729		43,427		23,150			(20,301)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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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JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	06/03/2024			402.05		(2,032)		(1,385)		(133)			647				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/05/2023	05/30/2025	2,760	1,053,986	381.94		21,425		18,013		11,651			(3,413)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/05/2023	06/03/2025	2,358	899,724	381.58		18,666		15,709		10,222			(2,957)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/05/2023	06/04/2025	1,515	581,639	383.92		10,810		9,100		5,762			(1,710)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/05/2023	05/22/2026	16,853	6,264,493	371.72		234,509		209,515		158,371			(24,994)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/05/2023	05/26/2026	15,891	5,923,187	372.73		214,390		191,625		144,057			(22,765)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/05/2023	05/29/2026	30,420	11,337,348	372.7		411,244		367,696		276,483			(43,548)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/05/2023	06/01/2026	10,503	3,903,443	371.64		147,053		131,524		99,574			(15,529)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/05/2023	06/02/2026	10,137	3,806,875	375.54		125,114		111,914		82,746			(13,200)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/05/2023	05/23/2025	2,537	940,480	370.65		31,368		26,323		19,235			(5,045)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/05/2023	05/30/2025	5,611	2,080,413	370.77		69,302		58,263		42,572			(11,038)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	05/03/2024	1,090	4,439,555	4,074.07		168,807		110,315		460,953			(58,492)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	05/03/2024			4,293.1				(292,822)								03	
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	05/03/2024	1,237	5,051,819	4,085.48		335,347		219,148		512,451			(116,199)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	05/03/2024			4,495.76				(190,709)								03	
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	05/07/2024	963	3,975,449	4,129.95		147,064		96,718		370,488			(50,346)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	05/07/2024			4,352.64				(226,793)								03	
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	05/08/2024	1,332	5,490,881	4,122.5		294,849		194,212		520,986			(100,637)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	05/08/2024			4,456				(237,670)								03	
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	05/10/2024	2,174	8,950,895	4,117.91		365,651		241,591		860,786			(124,060)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	05/10/2024			4,363.7				(503,103)								03	
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	05/10/2024	1,618	6,680,935	4,129.54		393,750		260,156		626,908			(133,594)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	05/10/2024			4,504.38				(251,371)								03	
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	05/15/2024	1,075	4,428,524	4,118.37		166,695		110,967		429,942			(55,728)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	05/15/2024			4,343.85				(266,115)								03	
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	05/16/2024	1,583	6,483,356	4,096.26		386,444		257,629		659,693			(128,815)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/16/2024		4,463.55						(286,064)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/17/2024	1,254	5,228,987	4,171.01	182,055		121,547		455,504			(60,508)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/17/2024		4,388.24						(279,452)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/17/2024	1,124	4,699,546	4,182.84	271,804		181,467		398,828			(90,337)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/17/2024		4,574.11						(143,934)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/22/2024	983	4,109,727	4,179.61	141,671		95,262		355,401			(46,409)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/22/2024		4,396.35						(218,681)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/22/2024	906	3,785,319	4,179.21	202,861		136,406		327,634			(66,454)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/22/2024		4,534.39						(135,904)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/24/2024	1,050	4,345,912	4,139.2	140,282		94,590		411,272			(45,692)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/24/2024		4,334.42						(273,475)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/24/2024	1,075	4,446,158	4,136.5	197,140		132,929		423,129			(64,211)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/24/2024		4,410.66						(231,954)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/24/2024	1,286	5,338,080	4,151.24	314,364		211,971		492,563			(102,393)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/24/2024		4,535.74						(193,949)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/30/2024	907	3,809,901	4,198.33	132,810		90,281		321,937			(42,529)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/30/2024		4,421.68						(194,650)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/31/2024	989	4,145,665	4,192.58	146,215		99,525		355,559			(46,691)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/31/2024		4,417.73						(215,069)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/31/2024	1,545	6,513,064	4,214.73	365,589		248,847		531,970			(116,743)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/31/2024		4,607.62						(190,919)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.06/05/2024	1,148	4,895,168	4,262.71	173,944		119,166		362,956			(54,778)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.06/05/2024		4,506.47						(200,185)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.06/06/2024	1,210	5,164,826	4,268.24	266,564		182,850		378,896			(83,714)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.06/06/2024		4,649.62						(133,527)							03
MAY 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHNSJPFGENF3BB653	.06/07/2023	.05/09/2024	2,156	1,389,284	644.53	59,600		39,318		16,991			(20,282)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/07/2023	05/09/2024			696.25													03
MAY 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/07/2023	05/24/2024	2,012	1,287,712	639.86		65,386		44,089		19,401			(21,297)				03
MAY 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/07/2023	05/24/2024			695.53													03
JUN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/07/2023	06/06/2024	2,075	1,326,166	639.11		65,550		44,964		20,295			(20,586)				03
JUN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/07/2023	06/06/2024			690.92													03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/08/2023	05/23/2025	9,519	965,737	101.45		25,207		21,302		19,336			(3,905)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/08/2023	05/30/2025	13,414	1,357,136	101.17		37,265		31,548		28,917			(5,717)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/08/2023	06/05/2025	16,290	1,666,830	102.32		37,696		31,961		27,890			(5,735)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/08/2023	06/06/2025	14,145	1,445,899	102.22		33,297		28,238		24,746			(5,059)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/08/2023	05/15/2026	10,615	1,074,124	101.19		32,620		29,257		25,919			(3,363)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/08/2023	05/22/2026	23,695	2,396,276	101.13		73,502		65,974		58,513			(7,528)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/08/2023	05/29/2026	91,737	9,304,933	101.43		274,295		246,383		216,400			(27,912)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/08/2023	06/01/2026	76,089	7,742,850	101.76		217,920		195,806		170,370			(22,114)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/08/2023	06/02/2026	85,665	8,776,407	102.45		223,672		200,996		171,240			(22,676)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/08/2023	06/05/2026	288,272	29,498,887	102.33		765,651		688,241		588,408			(77,410)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/09/2023	06/01/2026	43,184	12,244,306	283.54		346,159		311,032		160,523			(35,127)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/09/2023	06/02/2026	49,991	14,233,054	284.71		377,054		338,827		170,090			(38,227)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/09/2023	05/30/2025	23,290	6,593,495	283.1		159,893		135,363		61,729			(24,530)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/09/2023	06/05/2026	127,019	36,041,743	283.75		1,008,629		906,654		466,052			(101,975)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/09/2023	06/02/2025	7,666	2,178,055	284.13		49,339		41,801		18,393			(7,538)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/09/2023	06/08/2026	34,472	9,801,184	284.32		266,095		239,266		121,432			(26,829)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/09/2023	06/04/2025	5,751	1,672,833	290.88		23,205		19,670		6,590			(3,535)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/09/2023	06/05/2025	9,861	2,798,133	283.75		65,185		55,267		24,695			(9,917)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/09/2023	06/06/2025	14,443	4,094,055	283.47		97,257		82,480		37,254			(14,777)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/09/2023	06/06/2025	202	58,552	289.89		878		745		261			(133)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/09/2023	05/18/2026	5,429	1,567,126	288.67		32,725		29,361		13,255			(3,364)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/09/2023	05/22/2026	4,722	1,340,385	283.88		37,033		33,240		16,967			(3,793)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/09/2023	05/29/2026	44,944	12,729,096	283.22		365,773		328,553		170,725			(37,220)				03
FEB 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/12/2023	02/25/2026	12,632	4,660,759	368.97		164,466		146,303		84,729			(18,163)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/26/2026	11,066	4,090,344	369.63		141,092		125,526		71,905			(15,566)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/27/2026	47,784	17,455,455	365.3		699,078		622,031		382,114			(77,047)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/27/2026	27,476	10,235,864	372.54		318,720		283,593		154,458			(35,127)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	03/02/2026	16,504	6,007,224	363.98		251,855		224,182		140,510			(27,674)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	03/02/2026	25,386	9,462,557	372.74		292,960		260,770		141,649			(32,190)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/19/2025	4,907	1,804,613	367.79		50,882		41,878		24,465			(9,003)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	03/03/2026	9,946	3,645,923	366.56		140,144		124,760		75,189			(15,383)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	03/03/2026	11,912	4,459,461	374.38		130,194		115,903		61,137			(14,291)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/21/2025	11,290	4,150,114	367.58		118,323		97,454		57,218			(20,869)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	03/04/2026	12,556	4,692,478	373.71		140,507		125,099		66,779			(15,408)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/21/2025	5,020	1,870,032	372.54		42,165		34,728		18,117			(7,437)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	03/05/2026	5,736	2,089,433	364.25		86,847		77,333		48,312			(9,514)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/24/2025	5,610	2,071,354	369.22		54,867		45,236		25,611			(9,630)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	03/05/2026	10,731	4,011,075	373.77		119,870		106,738		56,935			(13,131)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/26/2025	8,481	3,102,409	365.81		96,174		79,347		48,484			(16,827)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/27/2025	13,498	4,955,616	367.13		144,836		119,536		70,996			(25,300)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/28/2025	20,914	7,673,416	366.91		226,704		187,167		111,711			(39,537)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/28/2025	5,222	1,950,812	373.6		42,034		34,704		17,685			(7,331)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	03/04/2025	8,316	3,061,092	368.09		85,989		71,088		41,375			(14,901)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	03/05/2025	4,563	1,704,493	373.54		37,052		30,642		15,664			(6,411)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/19/2026	11,368	4,147,163	364.8		168,365		149,658		92,596			(18,707)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/19/2026	14,433	5,401,078	374.21		157,611		140,099		73,920			(17,512)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/20/2026	17,979	6,564,210	365.1		263,935		234,639		144,504			(29,296)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/20/2026	30,112	11,217,716	372.53		348,098		309,459		168,371			(38,638)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/20/2026	6,566	2,488,686	379.04		60,668		53,934		25,956			(6,734)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/23/2026	4,334	1,586,929	366.12		61,723		54,892		33,282			(6,830)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/24/2026	15,021	5,462,639	363.66		230,877		205,354		129,324			(25,523)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/24/2026	24,608	9,137,469	371.32		296,773		263,966		146,816			(32,808)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		NA	7H6GLXDRUGQFUS7RNE97	06/14/2023	06/06/2024	2,649	973,587	367.53		24,689		17,268		7,885			(7,420)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/06/2024			398.56		(1,377)		(963)		(99)				.414			03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/06/2024	10,075	3,704,028	367.64		93,397		65,325		29,660			(28,071)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/06/2024			404.4		(2,620)		(1,832)		(124)			.787				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/07/2024	4,166	1,528,176	366.82		40,410		28,299		13,346			(12,112)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/07/2024			381.35		(12,165)		(8,519)		(2,446)			3,646				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/07/2024	2,629	965,233	367.08		25,138		17,604		8,211			(7,534)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/07/2024			381.76		(7,415)		(5,193)		(1,460)			2,222				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/07/2024	4,099	1,502,399	366.53		40,375		28,274		13,508			(12,101)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/07/2024			394.89		(3,238)		(2,268)		(298)			.971				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/07/2024	24,127	8,845,510	366.63		236,199		165,405		78,740			(70,793)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/07/2024			402.76		(7,720)		(5,407)		(417)			2,314				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/10/2024	4,315	1,583,473	366.96		41,684		29,295		13,768			(12,389)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/10/2024			380.96		(13,118)		(9,219)		(2,733)			3,899				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/10/2024	5,652	2,074,484	367.01		54,433		38,254		17,947			(16,179)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/10/2024			402.28		(1,978)		(1,390)		(113)			.588				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/11/2024	2,357	865,010	366.92		22,844		16,073		7,575			(6,771)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/11/2024			381.56		(6,837)		(4,810)		(1,388)			2,026				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/11/2024	13,291	4,878,608	367.05		127,863		89,965		42,168			(37,899)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/11/2024			403.45		(3,987)		(2,806)		(217)			1,182				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/12/2024	2,452	900,760	367.42		23,143		16,302		7,525			(6,841)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/12/2024			395.91		(1,790)		(1,261)		(161)			.529				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/12/2024	7,575	2,787,678	368.02		69,234		48,770		21,907			(20,464)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/12/2024			404.79		(1,969)		(1,387)		(97)			.582				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/13/2024	15,444	5,690,776	368.48		137,760		97,153		42,784			(40,607)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/13/2024			404.46		(4,170)		(2,941)		(215)			1,229				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.05/31/2024	2,771	1,011,304	365.01		29,341		20,371		10,353			(8,970)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.05/31/2024			401.71		(970)		(673)		(51)			.296				03
JUN 24 JPMorgan	VAGLB: Index Universal	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Life		NA	7H6GLXDRUGQFUS7RNE97	.06/16/2023	.06/14/2024	170,749	63,235,118	370.34		1,435,998		1,027,998		392,062			(407,999)				03
JUN 25 JPMorgan	VAGLB: Index Universal	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Life		NA	7H6GLXDRUGQFUS7RNE97	.06/16/2023	.06/13/2025	14,708	5,446,794	370.34		167,519		143,886		72,155			(23,633)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/16/2023	06/14/2024	157,529	50,631,238	321.41	1,215,719		867,889		268,309			(347,831)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/16/2023	06/13/2025	9,952	3,198,560	321.41	105,958		90,884		43,203			(15,074)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	06/14/2023	05/23/2025	15,908	3,647,663	229.3	113,264		96,669		63,013			(16,595)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	06/14/2023	05/30/2025	10,555	2,429,839	230.21	70,929		60,639		38,697			(10,290)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	06/14/2023	06/02/2025	8,715	2,021,658	231.97	51,942		44,439		27,094			(7,504)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	06/14/2023	06/05/2025	9,745	2,258,805	231.79	58,958		50,476		30,936			(8,481)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	06/14/2023	06/06/2025	21,568	5,003,066	231.97	128,759		110,263		67,360			(18,497)				03
MAY 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	06/14/2023	05/31/2024	5,542	1,274,402	229.97	31,532		22,145		10,947			(9,387)				03
MAY 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	06/14/2023	05/31/2024			252.75	(997)		(701)		(49)			297				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	06/14/2023	06/13/2025	10,015	2,325,285	232.19	59,086		50,680		30,873			(8,406)				03
JUN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	06/14/2023	06/13/2024	2,939	679,114	231.04	15,314		10,920		5,111			(4,394)				03
JUN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	06/14/2023	06/13/2024			254.03	(441)		(314)		(23)			127				03
JUN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	USA	KD3XUN7C6T14HNAYLU02	06/16/2023	06/14/2024	111,859,343	111,859,343	4,425.84	4,317,771		3,090,995		1,838,032			(1,226,776)				03
JUN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	06/16/2023	06/14/2024	87,481,347	87,481,347	4,425.84	3,901,668		2,793,116		1,582,189			(1,108,552)				03
JUN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	06/16/2023	06/14/2024	4,689,534	4,689,534	4,425.84	211,967		151,742		85,535			(60,225)				03
JUN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	06/16/2023	06/14/2024	16,291,997	16,291,997	4,425.84	770,611		551,663		305,646			(218,948)				03
JUN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	06/16/2023	06/14/2024	20,879,095	20,879,095	4,425.84	998,021		714,461		393,995			(283,560)				03
JUN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	06/16/2023	06/14/2024	8,732,672	8,732,672	4,425.84	467,198		334,456		173,855			(132,741)				03
JUN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	USA	KD3XUN7C6T14HNAYLU02	06/16/2023	06/14/2024	9,749,435	9,749,435	4,425.84	414,351		296,625		171,199			(117,726)				03
JUN 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	06/20/2023	06/14/2024	36,305	10,481,210	288.7	253,771		182,176		106,672			(71,595)				03
JUN 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	06/20/2023	06/14/2024	1,473	7,173,227	4,868.42	189,055		135,718		74,920			(53,337)				03
JUN 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	06/20/2023	06/13/2025	409	1,992,936	4,868.42	137,250		118,050		89,524			(19,200)				03
JUN 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	06/20/2023	06/14/2024	2,464	12,539,594	5,089.72	153,193		109,974		42,935			(43,219)				03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	06/20/2023	06/14/2024	12,892	57,058,726	4,425.84	2,082,603		1,495,053		2,890,115			(587,550)				03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	06/20/2023	06/14/2024			4,695.82					(1,261,179)						03	
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	06/20/2023	06/14/2024	16,767	74,207,838	4,425.84	3,252,118		2,334,621		3,758,745			(917,497)				03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	06/20/2023	06/14/2024			4,762.2					(1,288,771)						03	
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	06/20/2023	06/14/2024	365	1,617,069	4,425.84	77,415		55,574		81,907			(21,840)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	06/20/2023	06/14/2024			4,802.04						(24,209)							03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	06/20/2023	06/14/2024	1,451	6,420,743	4,425.84		323,747		232,411		325,221			(91,336)				03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	06/20/2023	06/14/2024			4,828.59						(86,701)							03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	06/20/2023	06/14/2024	1,557	6,891,874	4,425.84		359,119		257,803		349,084			(101,316)				03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	06/20/2023	06/14/2024			4,846.29						(86,705)							03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	06/20/2023	06/14/2024	687	3,041,659	4,425.84		191,598		137,544		154,065			(54,054)				03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	06/20/2023	06/14/2024			4,979.07						(21,288)							03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	06/20/2023	06/14/2024	971	4,295,455	4,425.84		183,219		131,528		217,572			(51,690)				03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	06/20/2023	06/14/2024			4,751.14						(77,637)							03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	06/21/2023	05/30/2025	535	2,366,971	4,425.32		301,078		258,493		233,574			(42,585)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	06/21/2023	06/12/2025	306	1,365,217	4,467.04		166,098		143,029		127,955			(23,069)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	06/21/2023	06/20/2025	242	1,127,935	4,652.43		106,402		91,786		77,723			(14,616)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	06/21/2023	05/22/2026	301	1,268,607	4,208.35		259,045		234,699		218,952			(24,346)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	06/21/2023	05/22/2026	385	1,728,238	4,491.38		265,582		240,621		216,189			(24,961)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	06/21/2023	05/29/2026	457	1,981,595	4,335.43		358,288		324,834		298,695			(33,454)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	06/21/2023	05/29/2026	314	1,431,271	4,556.3		205,925		186,697		166,368			(19,227)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	06/21/2023	06/02/2026	433	1,911,792	4,417.98		318,394		288,776		263,095			(29,618)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	06/21/2023	06/05/2026	396	1,665,660	4,203.24		343,737		311,851		291,311			(31,887)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	06/21/2023	06/08/2026	321	1,472,865	4,594.09		204,565		185,642		164,819			(18,924)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	06/21/2023	06/09/2026	295	1,336,975	4,531.35		198,778		180,407		161,730			(18,371)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	06/21/2023	06/12/2026	290	1,248,709	4,301.74		235,028		213,367		197,089			(21,662)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	06/21/2023	06/12/2026	506	2,389,237	4,724.52		288,068		261,518		226,945			(26,550)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	06/21/2023	06/15/2026	287	1,255,135	4,371.92		220,534		200,264		183,657			(20,270)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	06/21/2023	06/18/2026	535	2,502,829	4,678.01		319,792		290,480		253,966			(29,312)				03
JUN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	06/20/2023	06/14/2024	69,091	16,099,515	233.02		233,527		168,113		86,697			(65,414)				03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/22/2023	06/13/2024	2,580	949,168	367.96		20,765		15,059		7,528			(5,706)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/13/2024			403.96		(516)		(374)		(40)			142				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/14/2024	9,199	3,402,669	369.9		66,232		48,084		22,116			(18,148)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/14/2024			387.4		(12,419)		(9,016)		(2,424)			3,403				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/14/2024	5,400	1,998,668	370.11		38,395		27,875		12,702			(10,521)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/14/2024			396.95		(2,592)		(1,882)		(305)			710				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/14/2024	17,750	6,558,995	369.52		130,640		94,843		44,387			(35,797)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/14/2024			405.27		(3,018)		(2,191)		(216)			827				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/14/2024	7,814	2,893,476	370.31		54,852		39,822		17,998			(15,030)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/14/2024			407.35		(1,016)		(737)		(63)			278				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/17/2024	2,734	1,011,353	369.94		19,711		14,355		6,620			(5,356)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/17/2024			385.75		(4,401)		(3,206)		(944)			1,196				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/17/2024	2,932	1,083,761	369.68		21,459		15,629		7,292			(5,831)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/17/2024			401.9		(792)		(576)		(71)			215				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/17/2024	5,341	1,977,045	370.15		38,029		27,696		12,656			(10,333)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/17/2024			407.16		(748)		(545)		(48)			203				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/18/2024	2,758	1,020,191	369.94		19,911		14,516		6,703			(5,395)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/18/2024			394.51		(1,793)		(1,307)		(249)			486				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/18/2024	3,008	1,112,541	369.9		21,776		15,876		7,340			(5,900)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/18/2024			387.69		(4,030)		(2,938)		(790)			1,092				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/18/2024	21,351	7,901,697	370.08		152,875		111,454		51,150			(41,422)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/18/2024			406.09		(3,416)		(2,491)		(240)			926				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/20/2024	3,919	1,445,824	368.94		30,097		21,987		10,617			(8,109)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/20/2024			400.86		(1,254)		(916)		(121)			338				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/20/2024	11,347	4,187,998	369.09		86,349		63,083		30,282			(23,266)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/20/2024			406		(1,929)		(1,409)		(135)			520				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/21/2024	2,727	1,004,907	368.45		21,574		15,777		7,784			(5,797)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/21/2024			398.47		(1,146)		(838)		(131)			308				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/21/2024	6,746	2,486,959	368.67		52,684		38,528		18,838			(14,156)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	06/22/2023	06/21/2024			405.54		(1,214)		(888)		(89)			326				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2023	06/06/2025	23,259	2,377,314	102.21		59,427		51,320		40,776			(8,107)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2023	06/12/2025	18,757	1,925,624	102.66		44,661		38,619		30,032			(6,042)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2023	06/13/2025	35,743	3,677,981	102.9		81,852		70,794		54,398			(11,058)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2023	06/20/2025	12,396	1,278,518	103.14		27,370		23,708		18,008			(3,662)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2023	04/30/2026	15,818	1,598,581	101.06		52,500		47,599		39,275			(4,901)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2023	05/18/2026	9,774	984,743	100.75		33,877		30,768		25,604			(3,109)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2023	06/01/2026	8,780	893,751	101.79		26,701		24,283		19,564			(2,418)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2023	06/05/2026	108,729	11,128,437	102.35		307,378		279,642		221,196			(27,735)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2023	06/09/2026	99,198	10,173,707	102.56		273,289		248,721		195,167			(24,568)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2023	06/12/2026	267,871	27,513,015	102.71		723,787		658,900		514,377			(64,887)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2023	06/15/2026	72,384	7,467,872	103.17		183,928		167,485		128,712			(16,443)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2023	06/16/2026	128,586	13,286,766	103.33		319,793		291,229		222,528			(28,563)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2023	06/18/2026	154,407	15,948,709	103.29		386,327		351,884		269,217			(34,443)				03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	06/22/2023	05/31/2024	1,933	660,031	341.44		17,282		12,351		5,718			(4,930)				03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	06/22/2023	05/31/2024			375.81						(23)							03
JUN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	06/22/2023	06/07/2024	3,930	1,351,072	343.75		31,207		22,484		9,239			(8,724)				03
JUN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	06/22/2023	06/07/2024			378.23						(32)							03
JUN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	06/22/2023	06/21/2024	6,030	2,080,788	345.06		45,106		32,986		12,858			(12,120)				03
JUN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	06/22/2023	06/21/2024			380.14						(43)							03
MAY 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	06/22/2023	05/23/2025	3,896	1,342,530	344.59		40,480		34,846		16,632			(5,633)				03
MAY 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	06/22/2023	05/30/2025	4,466	1,550,741	347.21		41,760		36,006		16,054			(5,754)				03
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	06/22/2023	06/05/2025	3,956	1,379,394	348.67		34,933		30,160		12,928			(4,773)				03
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	06/22/2023	06/09/2025	3,348	1,155,967	345.27		34,083		29,452		13,921			(4,630)				03
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	06/22/2023	06/12/2025	4,033	1,403,257	347.98		36,858		31,871		13,966			(4,986)				03
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	06/22/2023	06/18/2025	2,711	946,275	349		23,860		20,659		8,808			(3,201)				03
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	06/22/2023	06/20/2025	3,060	1,063,849	347.63		28,522		24,706		10,972			(3,816)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/06/2025	4,888	1,386,324	283.63		29,823		25,791		12,407			(4,032)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/01/2026	8,422	2,380,638	282.67		65,751		59,852		33,415			(5,899)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/05/2026	8,480	2,412,543	284.5		60,144		54,768		29,387			(5,376)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/08/2026	6,240	1,778,230	284.96		43,236		39,382		20,929			(3,854)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/09/2026	38,098	10,798,480	283.44		286,540		261,023		143,550			(25,518)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/12/2026	122,327	34,760,472	284.16		886,446		807,724		437,466			(78,722)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/09/2025	10,673	3,030,756	283.96		63,833		55,238		26,326			(8,595)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/15/2026	43,493	12,367,792	284.36		312,297		284,640		153,586			(27,657)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/12/2025	10,374	2,960,464	285.38		56,491		48,916		22,219			(7,574)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/16/2026	81,756	23,249,013	284.37		586,945		535,012		288,708			(51,932)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/13/2025	52,077	14,809,731	284.38		303,713		263,049		123,805			(40,665)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/18/2026	94,648	26,892,419	284.13		688,857		628,020		340,794			(60,837)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/13/2025	6,620	1,924,833	290.77		24,445		21,172		7,841			(3,273)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/16/2025	5,591	1,589,819	284.34		32,770		28,401		13,409			(4,369)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/22/2026	34,210	9,717,125	284.04		250,585		228,536		124,434			(22,050)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/20/2025	26,837	7,621,719	284		161,336		139,943		66,970			(21,393)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/20/2025	3,893	1,125,283	289.09		16,410		14,234		5,668			(2,176)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	05/18/2026	3,399	987,602	290.52		16,943		15,403		7,095			(1,540)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/02/2025	3,081	1,131,170	367.12		33,955		29,379		18,105			(4,575)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/05/2025	3,640	1,346,866	370.01		35,709		30,918		18,047			(4,791)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/23/2023	06/08/2026	9,513	3,569,781	375.26		118,121		107,692		78,799			(10,429)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/06/2025	4,263	1,573,549	369.11		43,441		37,620		22,349			(5,821)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/23/2023	06/09/2026	11,320	4,259,641	376.3		135,838		123,856		90,077			(11,982)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/09/2025	2,994	1,101,962	368.08		31,884		27,630		16,749			(4,254)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/23/2023	06/12/2026	41,219	15,611,136	378.74		456,088		415,969		298,137			(40,119)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/12/2025	2,854	1,069,302	374.61		23,121		20,049		10,686			(3,072)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/23/2023	06/15/2026	9,505	3,605,417	379.31		103,288		94,228		67,344			(9,060)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/13/2025	10,062	3,734,180	371.12		94,683		82,120		47,057			(12,563)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/23/2023	06/16/2026	10,441	3,970,887	380.32		109,629		100,021		71,051			(9,608)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/16/2025	2,545	944,094	371.01		24,123		20,936		12,029			(3,187)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/23/2023	06/18/2026	24,138	9,140,661	378.68		268,383		244,906		175,723			(23,477)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/17/2025	2,499	953,955	381.66		14,747		12,801		5,836			(1,946)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/23/2023	06/22/2026	14,334	5,408,950	377.36		166,938		152,389		110,308			(14,550)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/20/2025	10,595	3,923,086	370.29		103,721		90,093		52,571			(13,629)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/23/2023	06/05/2025	3,133	1,170,943	373.69		34,421		29,802		20,696			(4,619)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/23/2023	06/06/2025	4,187	1,572,396	375.58		42,596		36,889		25,140			(5,708)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/23/2023	06/09/2025	2,814	1,057,693	375.82		28,408		24,618		16,754			(3,790)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/23/2023	06/12/2025	2,430	917,134	377.44		22,969		19,917		13,339			(3,052)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/23/2023	06/13/2025	5,931	2,252,750	379.82		50,676		43,952		28,719			(6,724)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/23/2023	06/20/2025	6,026	2,292,036	380.33		50,644		43,989		28,658			(6,654)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/23/2023	05/26/2026	2,634	975,804	370.4		38,101		34,696		26,084			(3,405)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/23/2023	06/01/2026	3,584	1,335,516	372.64		48,351		44,054		32,711			(4,297)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/23/2023	06/05/2026	45,093	16,936,532	375.59		553,149		504,175		367,974			(48,974)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/23/2025	2,584	953,762	369.14		26,587		23,108		13,785			(3,479)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/25/2025	1,841	689,912	374.84		14,908		12,963		6,920			(1,945)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	05/18/2026	2,350	867,860	369.31		30,526		27,777		16,402			(2,749)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	05/29/2026	3,300	1,209,879	366.68		46,656		42,498		26,134			(4,158)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/02/2026	3,179	1,175,916	369.95		40,718		37,103		21,746			(3,615)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/05/2026	36,279	13,410,247	369.64		469,816		428,220		252,234			(41,596)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/08/2026	13,834	5,096,493	368.4		186,484		170,019		102,014			(16,465)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/09/2026	11,070	4,089,926	369.45		144,468		131,724		77,857			(12,743)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/12/2026	38,292	14,229,028	371.59		467,932		426,771		244,224			(41,161)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/15/2026	7,893	2,936,570	372.07		95,105		86,762		49,323			(8,343)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/16/2026	9,046	3,375,892	373.19		105,296		96,068		53,639			(9,228)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/18/2026	24,913	9,256,180	371.54		305,683		278,942		159,907			(26,740)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/22/2026	13,016	4,815,786	369.99		167,906		153,272		90,037			(14,634)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/23/2026	17,026	6,289,056	369.37		224,068		204,557		121,242			(19,511)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	KB1H1DSPRFMYMCJFXT09 Wells Fargo Securities LLC	06/27/2023	05/02/2025	548	2,455,825	4,482.66		274,172		235,877		213,255			(38,294)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	KB1H1DSPRFMYMCJFXT09 Wells Fargo Securities LLC	06/27/2023	05/09/2025	557	2,491,320	4,473.63		283,524		244,331		221,622			(39,193)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/27/2023	.05/15/2025	 431	1,920,849	4,455.28		225,340			194,462				(30,877)			03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/27/2023	.05/19/2025	 507	2,269,662	4,473.21	.....	.....260,535	.....	.....	.....225,042	.....	.....	.....	.....(35,493)	.....	.....	.....03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/27/2023	.05/22/2025	 451	2,035,330	4,515.63	.....	.....220,502	.....	.....	.....190,592	.....	.....	.....	.....(29,909)	.....	.....	.....03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/27/2023	.05/27/2025	 325	1,464,571	4,505.54	.....	.....161,932	.....	.....	.....140,124	.....	.....	.....	.....(21,807)	.....	.....	.....03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/27/2023	.05/04/2026	 469	2,063,311	4,398.07	.....	.....341,515	.....	.....	.....310,647	.....	.....	.....	.....(30,868)	.....	.....	.....03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/27/2023	.05/08/2026	 428	1,828,250	4,272.31	.....	.....344,488	.....	.....	.....313,471	.....	.....	.....	.....(31,017)	.....	.....	.....03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/27/2023	.05/11/2026	 429	1,933,563	4,503.36	.....	.....287,199	.....	.....	.....261,414	.....	.....	.....	.....(25,785)	.....	.....	.....03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/27/2023	.05/15/2026	 601	2,599,339	4,324.52	.....	.....466,202	.....	.....	.....424,505	.....	.....	.....	.....(41,696)	.....	.....	.....03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/27/2023	.05/27/2026	 966	4,365,478	4,518.24	.....	.....644,420	.....	.....	.....587,434	.....	.....	.....	.....(56,985)	.....	.....	.....03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	03/10/2026	 8,165	2,691,211	329.59	.....	.....66,179	.....	.....	.....59,863	.....	.....	.....	.....(6,316)	.....	.....	.....03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	03/11/2026	 8,266	2,681,063	324.34	.....	.....83,516	.....	.....	.....75,554	.....	.....	.....	.....(7,962)	.....	.....	.....03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	03/13/2026	 21,390	6,798,502	317.84	.....	.....278,564	.....	.....	.....252,061	.....	.....	.....	.....(26,503)	.....	.....	.....03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	03/13/2026	 20,005	6,485,262	324.19	.....	.....203,559	.....	.....	.....184,192	.....	.....	.....	.....(19,367)	.....	.....	.....03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	03/16/2026	 7,441	2,390,172	321.22	.....	.....85,330	.....	.....	.....77,236	.....	.....	.....	.....(8,094)	.....	.....	.....03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	03/16/2026	 7,580	2,475,075	326.53	.....	.....70,216	.....	.....	.....63,555	.....	.....	.....	.....(6,660)	.....	.....	.....03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	03/17/2026	 8,333	2,649,271	317.91	.....	.....108,445	.....	.....	.....98,169	.....	.....	.....	.....(10,276)	.....	.....	.....03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	03/17/2026	 14,038	4,543,832	323.67	.....	.....146,217	.....	.....	.....132,362	.....	.....	.....	.....(13,855)	.....	.....	.....03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	03/18/2026	 8,534	2,717,712	318.47	.....	.....108,794	.....	.....	.....98,495	.....	.....	.....	.....(10,299)	.....	.....	.....03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	03/19/2026	 7,471	2,459,537	329.19	.....	.....61,986	.....	.....	.....56,124	.....	.....	.....	.....(5,862)	.....	.....	.....03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	03/20/2026	 7,716	2,443,919	316.75	.....	.....104,922	.....	.....	.....95,010	.....	.....	.....	.....(9,912)	.....	.....	.....03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	03/20/2026	 15,208	4,929,071	324.11	.....	.....155,866	.....	.....	.....141,141	.....	.....	.....	.....(14,725)	.....	.....	.....03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	03/23/2026	 14,965	4,807,794	321.26	.....	.....171,949	.....	.....	.....155,754	.....	.....	.....	.....(16,196)	.....	.....	.....03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	03/24/2026	 10,701	3,493,114	326.43	.....	.....100,028	.....	.....	.....90,616	.....	.....	.....	.....(9,412)	.....	.....	.....03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	03/25/2026	 9,870	3,218,857	326.12	.....	.....93,501	.....	.....	.....84,712	.....	.....	.....	.....(8,789)	.....	.....	.....03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	03/26/2026	 8,674	2,846,281	328.15	.....	.....75,559	.....	.....	.....68,464	.....	.....	.....	.....(7,096)	.....	.....	.....03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	03/27/2026	 25,064	8,015,859	319.81	.....	.....305,000	.....	.....	.....276,387	.....	.....	.....	.....(28,613)	.....	.....	.....03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	03/27/2026	 16,015	5,205,846	325.06	.....	.....158,594	.....	.....	.....143,716	.....	.....	.....	.....(14,878)	.....	.....	.....03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	03/30/2026	 9,960	3,196,855	320.98	.....	.....116,045	.....	.....	.....105,191	.....	.....	.....	.....(10,854)	.....	.....	.....03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	03/30/2026	 9,118	2,996,262	328.62	.....	.....78,064	.....	.....	.....70,762	.....	.....	.....	.....(7,301)	.....	.....	.....03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/27/2023	03/31/2026	13,011	4,258,488	327.29	117,879		106,865		56,647			(11,015)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/27/2023	03/11/2025	8,909	2,894,840	324.93	66,949		56,815		24,963			(10,134)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/27/2023	03/14/2025	7,562	2,455,321	324.68	57,751		49,051		21,768			(8,700)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/27/2023	03/19/2025	7,278	2,350,747	323.01	60,904		51,802		24,229			(9,102)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/27/2023	03/24/2025	6,984	2,250,460	322.21	61,137		52,072		24,997			(9,064)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/27/2023	03/28/2025	8,462	2,731,520	322.79	72,181		61,546		29,157			(10,635)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/27/2023	03/28/2025	3,668	1,209,741	329.77	21,539		18,365		7,070			(3,173)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/27/2023	03/09/2026	13,438	4,358,768	324.35	135,574		122,623		67,803			(12,951)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/27/2023	03/10/2026	9,451	3,021,071	319.66	114,762		103,810		62,016			(10,952)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/21/2024	7,526	2,769,005	367.91	58,404		43,556		22,649			(14,849)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/21/2024			404.7	(1,279)		(954)		(117)			325				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/24/2024	3,129	1,148,131	366.89	25,849		19,332		10,483			(6,516)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/24/2024			385.26	(4,944)		(3,698)		(1,231)			1,246				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/24/2024	2,524	925,888	366.79	20,977		15,689		8,536			(5,288)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/24/2024			398.65	(934)		(699)		(123)			235				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/24/2024	11,171	4,099,198	366.95	91,937		68,760		37,210			(23,177)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/24/2024			403.64	(2,234)		(1,671)		(223)			563				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/25/2024	3,391	1,243,867	366.85	28,109		21,042		11,434			(7,066)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/25/2024			385.45	(5,256)		(3,934)		(1,310)			1,321				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/25/2024	13,928	5,110,095	366.89	115,186		86,228		46,792			(28,957)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/25/2024			402.53	(3,203)		(2,398)		(347)			805				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/26/2024	2,493	914,157	366.71	20,865		15,634		8,542			(5,231)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/26/2024			386.29	(3,590)		(2,690)		(863)			900				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/26/2024	3,458	1,268,755	366.88	28,669		21,482		11,662			(7,187)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/26/2024			396.26	(1,729)		(1,296)		(259)			433				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/26/2024	10,299	3,778,685	366.9	85,275		63,897		34,666			(21,378)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/26/2024			403.59	(2,060)		(1,543)		(215)			516				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/27/2024	3,540	1,299,572	367.09	29,030		21,772		11,735			(7,257)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/27/2024			397.03	(1,628)		(1,221)		(237)			407				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/27/2024	20,616	7,568,366	367.12		168,635		126,476		68,145			(42,159)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/27/2024			403.83		(4,123)		(3,092)		(419)			1,031				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/28/2024	2,706	995,944	368		21,083		15,827		8,251			(5,256)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/28/2024			399.14		(974)		(731)		(128)			243				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/28/2024	10,122	3,726,079	368.11		78,346		58,814		30,536			(19,532)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/28/2024			404.92		(1,721)		(1,232)		(171)			429				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/21/2024	2,421	888,208	366.84		19,975		14,897		8,076			(5,078)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/21/2024			384.09		(4,213)		(3,142)		(1,092)			1,071				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/21/2024	6,716	2,466,800	367.32		53,927		40,217		21,397			(13,710)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/21/2024			386.11		(9,603)		(7,162)		(2,282)			2,442				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/21/2024	2,790	1,024,942	367.38		22,319		16,645		8,838			(5,674)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/21/2024			399.44		(921)		(687)		(113)			234				03
MAY 25 JPUSCYCL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/29/2023	05/30/2025	10,287	1,959,317	190.47		42,176		42,176		20,902							03
JUN 25 JPUSCYCL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/06/2025	5,556	1,050,321	189.03		25,726		25,726		13,543							03
JUN 25 JPUSCYCL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/11/2025	6,721	1,280,143	190.47		27,825		27,825		13,904							03
JUN 25 JPUSCYCL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/13/2025	6,639	1,252,673	188.69		31,800		31,800		16,982							03
JUN 25 JPUSCYCL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/20/2025	15,525	2,935,145	189.06		72,501		72,501		38,392							03
JUN 25 JPUSCYCL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/27/2025	6,077	1,154,315	189.94		26,558		26,558		13,692							03
MAY 24 JPUSCYCL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFU57RNE97	06/29/2023	05/31/2024	2,330	438,071	188.01		15,635		11,409		2,670			(4,226)				03
MAY 24 JPUSCYCL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFU57RNE97	06/29/2023	05/31/2024			206.27		(7,410)		(5,407)		(9)			2,003				03
JUN 24 JPUSCYCL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/28/2024	8,529	1,598,028	187.37		63,795		47,890		12,315			(15,905)				03
JUN 24 JPUSCYCL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/28/2024			206.37		(30,277)		(22,729)		(58)			7,548				03
JUN 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNBB6K528	06/28/2023	06/20/2025	30,425	3,137,384	103.12		65,139		56,974		44,391			(8,165)				03
JUN 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNBB6K528	06/28/2023	06/23/2025	16,139	1,653,757	102.47		38,540		33,729		27,109			(4,811)				03
JUN 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNBB6K528	06/28/2023	06/26/2025	11,454	1,170,622	102.2		28,613		25,056		20,381			(3,557)				03
JUN 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNBB6K528	06/28/2023	06/27/2025	13,981	1,432,363	102.45		33,555		29,389		23,641			(4,165)				03
JUN 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNBB6K528	06/28/2023	06/12/2026	24,259	2,495,958	102.89		62,126		56,925		45,185			(5,201)				03
JUN 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNBB6K528	06/28/2023	06/15/2026	9,390	966,067	102.88		24,133		22,118		17,544			(2,015)				03
JUN 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNBB6K528	06/28/2023	06/16/2026	8,608	893,740	103.83		19,393		17,776		13,651			(1,618)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	06/28/2023	06/18/2026	109,312	11,293,054	103.31	264,973		242,912		189,936			(22,061)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	06/28/2023	06/22/2026	114,856	11,819,840	102.91	294,491		270,063		214,091			(24,428)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	06/28/2023	06/23/2026	68,043	6,973,052	102.48	184,941		169,614		136,355			(15,327)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	06/28/2023	06/26/2026	164,293	16,821,955	102.39	452,298		414,918		334,459			(37,380)				03
MAY 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	07/05/2023	05/02/2025	6,203	996,494	160.65	42,366		36,887		78,304			(5,479)				03
MAY 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	07/05/2023	05/23/2025	6,308	1,017,343	161.27	41,572		36,360		78,516			(5,212)				03
JUN 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	07/05/2023	06/27/2025	8,717	1,418,551	162.74	51,951		45,755		103,135			(6,197)				03
APR 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	07/05/2023	04/19/2024	6,361	1,010,788	158.9	35,686		24,993		43,095			(10,693)				03
APR 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	07/05/2023	04/19/2024			171.1					(3,894)							03
MAY 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	07/05/2023	05/22/2024	4,226	671,900	158.98	25,358		18,543		31,500			(6,815)				03
MAY 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	07/05/2023	05/22/2024			175.18					(1,277)							03
JUN 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	07/05/2023	06/13/2024	4,039	643,703	159.37	23,750		17,777		30,767			(5,972)				03
JUN 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	07/05/2023	06/13/2024			176.54					(1,148)							03
JUL 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	07/05/2023	07/01/2024	2,486	402,864	162.07	10,639		8,097		14,696			(2,542)				03
JUL 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	07/05/2023	07/01/2024			177.47					(708)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	07/06/2023	06/07/2024	1,348	5,707,379	4,235.06	277,279		208,167		452,993			(69,112)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	07/06/2023	06/07/2024			4,531.98					(219,893)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	07/06/2023	06/07/2024	790	3,378,543	4,275.23	192,887		144,810		244,459			(48,077)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	07/06/2023	06/07/2024			4,646.64					(88,675)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	07/06/2023	06/10/2024	577	2,457,049	4,255.22	157,128		118,313		187,754			(38,814)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	07/06/2023	06/10/2024			4,670.87					(60,457)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	07/06/2023	06/12/2024	772	3,322,323	4,305.2	121,450		91,627		227,133			(29,824)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	07/06/2023	06/12/2024			4,536.91					(127,013)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	07/06/2023	06/12/2024	768	3,321,788	4,327.95	180,851		136,441		215,045			(44,410)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	07/06/2023	06/12/2024			4,701.6					(72,510)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	07/06/2023	06/13/2024	965	4,215,932	4,368.57	137,733		104,011		247,406			(33,722)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	07/06/2023	06/13/2024			4,586.85					(136,934)							03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/14/2024	1,138	4,994,454	4,389.88	156,573		118,351		278,365			(38,222)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/14/2024			4,603.33					(153,904)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/14/2024	983	4,315,054	4,388.25	226,282		171,042		241,520			(55,239)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/14/2024			4,777.11					(71,560)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/18/2024	733	3,223,968	4,399.82	97,580		74,036		177,462			(23,544)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/18/2024			4,607.24					(99,962)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/18/2024	852	3,745,954	4,396.04	149,777		113,639		208,230			(36,138)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/18/2024			4,678.6					(91,125)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/21/2024	2,411	10,519,508	4,362.66	402,319		306,087		642,297			(96,232)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/21/2024			4,621.1					(319,446)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/21/2024	1,015	4,434,033	4,368.29	238,598		181,527		266,977			(57,071)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/21/2024			4,757.15					(83,525)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/25/2024	1,005	4,364,717	4,343.91	152,517		116,452		282,365			(36,065)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/25/2024			4,572.81					(157,883)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/26/2024	888	3,839,291	4,324.89	136,602		104,392		260,525			(32,210)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/26/2024			4,554.14					(147,991)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/27/2024	1,018	4,434,904	4,357.9	225,322		172,343		278,875			(52,979)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/27/2024			4,713.45					(101,289)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/28/2024	1,398	6,141,995	4,393.29	211,775		162,122		354,936			(49,653)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/28/2024			4,630.24					(186,471)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/28/2024	769	3,377,890	4,391.49	182,606		139,791		196,089			(42,814)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/28/2024			4,793.41					(58,389)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.07/02/2024	698	3,098,890	4,440.18	102,685		78,878		160,737			(23,807)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.07/02/2024			4,679.34					(80,767)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.07/05/2024	1,363	6,040,114	4,432.07	280,005		215,627		323,044			(64,378)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.07/05/2024			4,783.33					(112,484)							03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/06/2023	06/05/2025	198	854,282	4,317.61		130,938		115,323		99,946			(15,615)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/06/2023	07/03/2025	274	1,198,938	4,374.25		175,335		155,235		132,637			(20,101)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2023	06/28/2024	2,642	970,882	367.48		17,120		13,106		8,465			(4,014)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2023	06/28/2024			390.35		(1,664)		(1,274)		(516)			390				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2023	07/05/2024	3,310	1,215,414	367.19		22,078		17,002		11,121			(5,076)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2023	07/05/2024			397.7		(894)		(688)		(221)			205				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2023	07/05/2024	10,972	4,031,537	367.44		72,086		55,512		36,015			(16,574)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2023	07/05/2024			404.18		(1,317)		(1,014)		(240)			303				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2023	06/28/2024	5,364	1,970,365	367.36		35,024		26,812		17,383			(8,212)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2023	06/28/2024			397.6		(1,395)		(1,068)		(331)			327				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2023	06/28/2024	9,244	3,393,273	367.08		61,380		46,989		30,760			(14,391)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2023	06/28/2024			403.82		(1,109)		(849)		(191)			260				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2023	07/01/2024	2,428	893,294	367.95		15,368		11,795		7,508			(3,573)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2023	07/01/2024			388.83		(1,845)		(1,416)		(612)			429				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2023	07/01/2024	6,278	2,312,243	368.33		38,796		29,776		18,719			(9,020)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2023	07/01/2024			403.91		(753)		(578)		(135)			175				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2023	07/02/2024	2,381	876,290	368.05		15,000		11,522		7,314			(3,478)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2023	07/02/2024			392.25		(1,238)		(951)		(364)			287				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2023	07/02/2024	13,186	4,857,194	368.37		81,355		62,494		39,283			(18,862)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2023	07/02/2024			404.94		(1,319)		(1,013)		(238)			306				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2023	07/03/2024	2,546	937,835	368.31		15,813		12,157		7,651			(3,656)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2023	07/03/2024			392.47		(1,299)		(998)		(380)			300				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2023	06/28/2024	6,500	2,386,562	367.19		42,897		32,839		21,405			(10,058)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2023	06/28/2024			385.03		(7,279)		(5,573)		(2,727)			1,707				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2023	07/03/2024	6,433	2,369,958	368.4		39,692		30,516		19,165			(9,177)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2023	07/03/2024			405.24		(643)		(495)		(112)			149				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/07/2023	06/12/2026	6,593	1,868,896	283.48		51,464		47,509		24,817			(3,955)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/07/2023	06/16/2026	5,448	1,548,947	284.32		40,758		37,637		19,311			(3,121)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/07/2023	06/20/2025	3,524	999,818	283.72		22,690		20,069		9,043			(2,620)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/07/2023	06/18/2026	4,810	1,364,144	283.63	37,344		34,490		17,981			(2,854)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/07/2023	06/22/2026	7,627	2,166,502	284.07	57,950		53,537		27,678			(4,412)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/07/2023	06/23/2025	3,545	1,003,340	283.04	23,898		21,150		9,767			(2,748)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/07/2023	06/23/2026	41,178	11,643,810	282.77	334,930		309,453		164,727			(25,477)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/07/2023	06/26/2025	11,957	3,399,549	284.32	74,316		65,805		29,147			(8,511)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/07/2023	06/26/2026	164,415	46,657,692	283.78	1,270,740		1,174,347		611,517			(96,393)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/07/2023	06/29/2026	34,854	9,922,305	284.68	257,200		237,744		121,449			(19,456)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/07/2023	06/27/2025	19,042	5,411,813	284.21	119,288		105,645		46,998			(13,642)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/07/2023	06/30/2026	53,133	15,154,623	285.22	381,126		352,322		177,828			(28,804)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/07/2023	06/30/2025	9,406	2,674,973	284.4	58,317		51,675		22,882			(6,642)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/07/2023	07/02/2026	84,152	24,040,620	285.68	589,408		544,945		272,242			(44,463)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/07/2023	07/02/2025	3,580	1,039,847	290.49	14,546		12,894		4,563			(1,652)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/07/2023	07/06/2026	36,458	10,362,585	284.23	276,322		255,554		132,127			(20,768)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/07/2023	07/03/2025	21,985	6,260,854	284.78	133,203		118,096		51,695			(15,107)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/07/2023	07/03/2025	988	286,787	290.17	4,116		3,649		1,309			(467)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/07/2023	06/08/2026	3,697	1,046,683	283.1	29,399		27,131		14,279			(2,268)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/16/2026	19,736	7,197,156	364.67	254,398		233,328		164,127			(21,070)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/16/2026	16,305	6,067,164	372.11	163,537		149,992		95,003			(13,544)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/17/2026	12,940	4,742,516	366.49	157,226		144,217		99,014			(13,008)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/17/2026	25,599	9,529,254	372.25	255,735		234,576		148,233			(21,159)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/18/2026	6,417	2,332,905	363.57	85,791		78,700		56,144			(7,091)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/18/2026	6,013	2,245,345	373.44	57,661		52,895		32,813			(4,766)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/06/2025	5,848	2,154,729	368.44	48,190		41,716		28,507			(6,473)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/18/2026	4,831	1,838,750	380.61	35,653		32,706		18,023			(2,947)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/07/2025	16,996	6,221,967	366.09	156,191		135,245		96,466			(20,946)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/10/2025	9,661	3,595,081	372.13	66,853		57,932		36,938			(8,921)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/11/2025	7,396	2,727,874	368.81	60,133		52,122		35,438			(8,011)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/12/2025	9,360	3,402,424	363.52	96,872		83,988		62,547			(12,885)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/13/2025	9,164	3,376,418	368.43	75,972		65,884		45,124			(10,088)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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
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MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	03/14/2025	16,296	5,972,369	366.49		147,969		128,353		90,952			(19,616)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	03/14/2025	8,345	3,117,678	373.58		53,995		46,837		29,013			(7,158)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	03/18/2025	9,636	3,566,091	370.08		74,294		64,509		42,872			(9,785)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	03/06/2026	43,699	15,957,244	365.16		551,922		505,739		353,201			(46,184)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	03/06/2026	25,648	9,522,258	371.26		263,666		241,603		154,673			(22,063)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	03/09/2026	16,451	6,004,027	364.97		209,418		191,948		134,396			(17,469)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	03/09/2026	27,322	10,145,160	371.32		280,596		257,189		164,690			(23,407)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	03/10/2026	26,907	9,809,365	364.56		347,375		318,427		224,118			(28,948)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	03/10/2026	19,656	7,304,440	371.61		200,100		183,425		116,873			(16,675)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	03/11/2026	6,054	2,194,833	362.53		83,427		76,482		55,283			(6,945)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	03/11/2026	9,470	3,523,375	372.06		94,889		86,989		55,095			(7,899)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	03/12/2026	5,186	1,880,068	362.55		71,459		65,516		47,326			(5,943)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	03/12/2026	8,116	3,020,379	372.17		81,075		74,332		46,984			(6,742)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	03/13/2026	40,430	14,767,957	365.27		510,230		467,841		326,479			(42,388)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	03/13/2026	30,764	11,415,179	371.06		319,635		293,081		188,395			(26,554)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	03/13/2026	6,331	2,404,467	379.81		47,987		44,000		24,542			(3,987)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/21/2024	10,522	3,195,411	303.69		64,079		49,034		31,126			(15,045)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/21/2024			324.41		(5,261)		(4,026)		(1,408)			1,235				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/21/2024	8,543	2,603,266	304.73		48,182		36,870		22,441			(11,312)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/21/2024			328.31		(2,477)		(1,896)		(536)			582				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/26/2024	3,200	971,662	303.65		19,680		15,125		9,642			(4,554)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/26/2024			323.49		(1,888)		(1,451)		(535)			437				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/26/2024	4,157	1,263,977	304.06		24,817		19,074		11,965			(5,743)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/26/2024			328.24		(1,247)		(958)		(283)			289				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/27/2024	3,326	1,010,046	303.69		20,421		15,709		10,001			(4,713)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/27/2024			326.59		(1,264)		(972)		(316)			292				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/28/2024	3,127	951,885	304.42		18,230		14,035		8,688			(4,195)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/28/2024			323.59		(1,814)		(1,396)		(524)			417				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/28/2024	21,834	6,652,080	304.66		125,111		96,322		59,037			(28,790)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 24	JPMorgan MOZAIC Spread		VAGLB: Fixed Indexed Annuity	JPMorgan Chase Bank NA	07/10/2023	06/28/2024			328.16		(6,769)		(5,211)		(1,547)			1,558				03
JUL 24	JPMorgan MOZAIC Spread		VAGLB: Fixed Indexed Annuity	JPMorgan Chase Bank NA	07/10/2023	07/03/2024	6,751	2,059,967	305.15		37,601		29,070		17,514			(8,531)				03
JUL 24	JPMorgan MOZAIC Spread		VAGLB: Fixed Indexed Annuity	JPMorgan Chase Bank NA	07/10/2023	07/03/2024			323.65		(4,050)		(3,131)		(1,178)			.919				03
JUL 24	JPMorgan MOZAIC Spread		VAGLB: Fixed Indexed Annuity	JPMorgan Chase Bank NA	07/10/2023	07/05/2024	4,910	1,487,787	302.99		32,015		24,792		16,266			(7,224)				03
JUL 24	JPMorgan MOZAIC Spread		VAGLB: Fixed Indexed Annuity	JPMorgan Chase Bank NA	07/10/2023	07/05/2024			320.49		(4,468)		(3,460)		(1,503)			1,008				03
JUL 24	JPMorgan MOZAIC Spread		VAGLB: Fixed Indexed Annuity	JPMorgan Chase Bank NA	07/10/2023	07/05/2024	5,360	1,630,239	304.17		32,158		24,902		15,616			(7,256)				03
JUL 24	JPMorgan MOZAIC Spread		VAGLB: Fixed Indexed Annuity	JPMorgan Chase Bank NA	07/10/2023	07/05/2024			322.67		(3,698)		(2,864)		(1,133)			.834				03
JUL 24	JPMorgan MOZAIC Spread		VAGLB: Fixed Indexed Annuity	JPMorgan Chase Bank NA	07/10/2023	07/09/2024	6,541	1,985,002	303.46		41,537		32,268		20,816			(9,269)				03
JUL 24	JPMorgan MOZAIC Spread		VAGLB: Fixed Indexed Annuity	JPMorgan Chase Bank NA	07/10/2023	07/09/2024			330		(1,635)		(1,270)		(372)			.365				03
JUN 24	JPMorgan MOZAIC Spread		VAGLB: Fixed Indexed Annuity	JPMorgan Chase Bank NA	07/10/2023	06/07/2024	4,126	1,251,816	303.38		25,170		19,011		12,153			(6,159)				03
JUN 24	JPMorgan MOZAIC Spread		VAGLB: Fixed Indexed Annuity	JPMorgan Chase Bank NA	07/10/2023	06/07/2024			329.98		(825)		(623)		(148)			.202				03
JUN 24	JPMorgan MOZAIC Spread		VAGLB: Fixed Indexed Annuity	JPMorgan Chase Bank NA	07/10/2023	06/12/2024	8,273	2,514,841	303.97		48,730		36,982		23,107			(11,747)				03
JUN 24	JPMorgan MOZAIC Spread		VAGLB: Fixed Indexed Annuity	JPMorgan Chase Bank NA	07/10/2023	06/12/2024			328.7		(2,068)		(1,570)		(422)			.499				03
JUN 24	JPMorgan MOZAIC Spread		VAGLB: Fixed Indexed Annuity	JPMorgan Chase Bank NA	07/10/2023	06/13/2024	3,655	1,114,434	304.89		20,104		15,272		9,191			(4,832)				03
JUN 24	JPMorgan MOZAIC Spread		VAGLB: Fixed Indexed Annuity	JPMorgan Chase Bank NA	07/10/2023	06/13/2024			329.62		(804)		(611)		(156)			.193				03
JUN 24	JPMorgan MOZAIC Spread		VAGLB: Fixed Indexed Annuity	JPMorgan Chase Bank NA	07/10/2023	06/14/2024	3,311	1,012,763	305.92		16,884		12,838		7,378			(4,046)				03
JUN 24	JPMorgan MOZAIC Spread		VAGLB: Fixed Indexed Annuity	JPMorgan Chase Bank NA	07/10/2023	06/14/2024			323.02		(1,920)		(1,460)		(532)			.460				03
JUN 24	JPMorgan MOZAIC Spread		VAGLB: Fixed Indexed Annuity	JPMorgan Chase Bank NA	07/10/2023	06/14/2024	18,392	5,623,808	305.78		94,717		72,019		41,692			(22,698)				03
JUN 24	JPMorgan MOZAIC Spread		VAGLB: Fixed Indexed Annuity	JPMorgan Chase Bank NA	07/10/2023	06/14/2024			329.91		(3,862)		(2,937)		(749)			.926				03
JUN 24	JPMorgan MOZAIC Spread		VAGLB: Fixed Indexed Annuity	JPMorgan Chase Bank NA	07/10/2023	06/18/2024	3,753	1,148,440	305.97		19,180		14,637		8,431			(4,543)				03
JUN 24	JPMorgan MOZAIC Spread		VAGLB: Fixed Indexed Annuity	JPMorgan Chase Bank NA	07/10/2023	06/18/2024			327.45		(1,201)		(917)		(269)			.284				03
JUN 24	JPMorgan MOZAIC Spread		VAGLB: Fixed Indexed Annuity	JPMorgan Chase Bank NA	07/10/2023	06/18/2024	3,117	954,400	306.19		15,679		11,965		6,817			(3,713)				03
JUN 24	JPMorgan MOZAIC Spread		VAGLB: Fixed Indexed Annuity	JPMorgan Chase Bank NA	07/10/2023	06/18/2024			329.19		(779)		(595)		(157)			.185				03
JUN 24	JPMorgan MOZAIC Spread		VAGLB: Fixed Indexed Annuity	JPMorgan Chase Bank NA	07/10/2023	06/20/2024	5,581	1,702,817	305.09		30,586		23,384		14,015			(7,202)				03
JUN 24	JPMorgan MOZAIC Spread		VAGLB: Fixed Indexed Annuity	JPMorgan Chase Bank NA	07/10/2023	06/20/2024			327.37		(1,842)		(1,408)		(417)			.434				03
JUN 24	JPMorgan MOZAIC Spread		VAGLB: Fixed Indexed Annuity	JPMorgan Chase Bank NA	07/10/2023	06/07/2024	8,506	2,577,090	302.98		53,416		40,345		26,224			(13,072)				03
JUN 24	JPMorgan MOZAIC Spread		VAGLB: Fixed Indexed Annuity	JPMorgan Chase Bank NA	07/10/2023	06/07/2024			327.95		(2,297)		(1,735)		(472)			.562				03
JUN 25	FIA New Horizon Options		VAGLB: Fixed Indexed Annuity	Goldman Sachs International	07/07/2023	06/20/2025	9,369	967,394	103.25		19,310		17,104		13,289			(2,206)				03
JUN 25	FIA New Horizon Options		VAGLB: Fixed Indexed Annuity	Goldman Sachs International	07/07/2023	06/27/2025	29,819	3,055,883	102.48		70,254		62,307		50,108			(7,948)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR01WP21HZNB6K528	07/07/2023	07/03/2025	54,897	5,662,102	103.14	116,217		103,179		80,560			(13,038)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR01WP21HZNB6K528	07/07/2023	06/12/2026	18,140	1,852,100	102.1	51,119		47,234		38,551			(3,884)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR01WP21HZNB6K528	07/07/2023	06/23/2026	12,310	1,266,994	102.92	31,133		28,792		22,917			(2,341)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR01WP21HZNB6K528	07/07/2023	06/26/2026	115,191	11,828,961	102.69	301,109		278,526		223,102			(22,583)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR01WP21HZNB6K528	07/07/2023	06/29/2026	117,931	12,140,959	102.95	297,775		275,504		218,937			(22,271)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR01WP21HZNB6K528	07/07/2023	06/30/2026	108,239	11,200,554	103.48	254,037		235,054		183,636			(18,982)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR01WP21HZNB6K528	07/07/2023	07/02/2026	200,632	20,789,470	103.62	462,055		427,592		332,437			(34,463)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR01WP21HZNB6K528	07/07/2023	07/06/2026	108,705	11,182,529	102.87	278,069		257,405		205,095			(20,664)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/12/2023	06/26/2025	4,263	1,570,532	368.43	44,333		39,421		23,787			(4,912)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/12/2023	06/27/2025	6,909	2,547,509	368.72	71,025		63,167		37,945			(7,859)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/12/2023	07/02/2025	2,585	968,339	374.65	20,729		18,451		9,932			(2,278)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/12/2023	07/03/2025	5,701	2,103,386	368.96	58,263		51,870		31,068			(6,393)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/12/2023	07/07/2025	5,002	1,836,804	367.2	55,024		49,020		30,309			(6,004)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/12/2023	07/10/2025	4,676	1,722,093	368.27	49,380		44,014		26,725			(5,366)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/12/2023	07/11/2025	1,784	655,892	367.71	19,282		17,190		10,538			(2,092)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/12/2023	06/16/2026	2,790	1,036,823	371.58	33,623		31,136		17,857			(2,487)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/12/2023	06/22/2026	2,496	924,609	370.42	31,276		28,976		16,928			(2,301)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/12/2023	06/26/2026	57,630	21,310,318	369.78	737,660		683,602		403,438			(54,059)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/12/2023	06/29/2026	15,555	5,757,920	370.16	197,085		182,682		107,241			(14,403)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/12/2023	06/30/2026	12,500	4,644,776	371.58	151,501		140,439		80,760			(11,062)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/12/2023	07/02/2026	27,352	10,140,724	370.75	340,531		315,714		183,827			(24,817)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/12/2023	07/06/2026	9,957	3,649,616	366.52	141,496		131,222		81,125			(10,274)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/12/2023	07/07/2026	11,907	4,360,049	366.19	170,859		158,464		98,461			(12,395)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/12/2023	07/10/2026	31,101	11,403,917	366.67	440,395		408,535		252,222			(31,860)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/13/2023	07/05/2024	7,537	2,743,854	364.03	77,786		61,086		33,587			(16,700)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/13/2023	07/05/2024			381.55	(18,693)		(14,680)		(5,266)			4,013				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/13/2023	07/11/2024	2,658	968,545	364.42	27,030		21,323		11,607			(5,706)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/13/2023	07/11/2024			392.1	(2,419)		(1,908)		(457)			511				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/13/2023	07/05/2024	5,132	1,868,350	364.09	52,752		41,427		22,749			(11,325)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/13/2023	.07/05/2024			385.38	(8,980)	(7,052)	(2,172)						1,928				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/13/2023	.07/11/2024	17,414	6,350,969	364.71	174,312	137,513	74,179						(36,799)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/13/2023	.07/11/2024			401.18	(5,747)	(4,533)	(705)						1,213				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/13/2023	.07/05/2024	8,373	3,048,449	364.1	86,070	67,592	37,084						(18,478)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/13/2023	.07/05/2024			399.43	(3,265)	(2,564)	(418)						701				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/13/2023	.07/12/2024	2,197	804,040	365.92	20,655	16,306	8,439						(4,348)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/13/2023	.07/12/2024			383.84	(4,548)	(3,591)	(1,202)						958				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/13/2023	.07/12/2024	8,724	3,198,697	366.67	78,687	62,122	31,329						(16,566)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/13/2023	.07/12/2024			402.14	(2,530)	(1,997)	(304)						533				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/13/2023	.07/08/2024	3,074	1,118,047	363.75	32,274	25,403	14,124						(6,871)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/13/2023	.07/08/2024			378.16	(10,297)	(8,105)	(3,304)						2,192				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/13/2023	.07/08/2024	7,496	2,727,948	363.92	78,033	61,421	33,951						(16,612)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/13/2023	.07/08/2024			400.02	(2,774)	(2,183)	(354)						590				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/13/2023	.07/09/2024	2,511	912,728	363.46	26,795	21,106	11,850						(5,688)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/13/2023	.07/09/2024			388.1	(3,415)	(2,690)	(756)						725				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/13/2023	.07/09/2024	8,273	3,010,550	363.92	86,200	67,901	37,550						(18,299)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/13/2023	.07/09/2024			399.8	(3,144)	(2,476)	(411)						667				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/13/2023	.07/10/2024	4,432	1,612,459	363.85	46,399	36,577	20,279						(9,823)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/13/2023	.07/10/2024			382.85	(9,971)	(7,860)	(2,716)						2,111				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/13/2023	.07/10/2024	8,679	3,157,647	363.84	90,866	71,629	39,747						(19,236)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/13/2023	.07/10/2024			399.74	(3,385)	(2,668)	(441)						717				03
JUL 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	.07/12/2023	.07/11/2025	2,507	944,980	376.92	28,858	25,833	14,630						(3,025)				03
JUN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	.07/12/2023	.06/12/2026	1,429	539,867	377.82	18,638	17,303	10,724						(1,335)				03
JUN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	.07/12/2023	.06/18/2026	4,487	1,699,416	378.71	56,991	52,932	32,628						(4,059)				03
JUN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	.07/12/2023	.06/23/2026	10,680	4,027,136	377.09	143,228	133,074	83,120						(10,154)				03
JUN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	.07/12/2023	.06/26/2026	44,146	16,662,806	377.45	585,911	544,488	339,337						(41,423)				03
JUN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	.07/12/2023	.06/29/2026	14,814	5,620,941	379.43	184,588	171,574	105,479						(13,014)				03
JUN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	.07/12/2023	.06/20/2025	2,718	1,027,329	377.95	29,658	26,456	14,672						(3,202)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	07/12/2023	06/30/2026	16,171	6,148,384	380.21	196,471		182,633		111,658			(13,839)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	07/12/2023	07/02/2026	22,645	8,604,910	380	277,266		257,773		157,860			(19,493)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	07/12/2023	07/06/2026	11,238	4,236,790	377	151,893		141,253		88,508			(10,640)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	07/12/2023	07/07/2026	11,377	4,283,963	376.54	156,096		145,172		91,280			(10,924)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	07/12/2023	07/10/2026	26,881	10,149,997	377.59	357,068		332,149		207,358			(24,919)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	07/12/2023	06/23/2025	2,493	941,427	377.66	27,568		24,605		13,714			(2,963)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	07/12/2023	06/27/2025	6,450	2,430,796	376.87	73,785		65,898		37,133			(7,887)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	07/12/2023	06/30/2025	2,910	1,109,774	381.38	27,768		24,812		13,257			(2,956)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	07/12/2023	07/03/2025	8,971	3,380,841	376.86	103,026		92,105		52,026			(10,920)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	07/12/2023	07/07/2025	4,638	1,759,962	379.5	48,045		42,981		23,576			(5,064)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	07/13/2023	06/13/2025	14,575	3,395,825	232.99	81,037		72,304		41,538			(8,732)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	07/13/2023	06/16/2025	7,361	1,714,396	232.9	41,296		36,865		21,252			(4,431)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	07/13/2023	06/20/2025	21,629	5,010,560	231.66	132,585		118,440		70,742			(14,145)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	07/13/2023	06/23/2025	6,215	1,433,718	230.69	40,832		36,494		22,347			(4,338)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	07/13/2023	06/26/2025	15,532	3,579,273	230.45	103,752		92,776		57,262			(10,975)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	07/13/2023	06/27/2025	10,157	2,346,549	231.02	65,312		58,413		35,560			(6,899)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	07/13/2023	06/30/2025	6,362	1,478,122	232.35	37,343		33,415		19,708			(3,928)				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	07/13/2023	07/03/2025	10,189	2,358,418	231.47	63,680		57,010		34,418			(6,670)				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	07/13/2023	07/10/2025	10,176	2,339,946	229.95	70,621		63,295		39,803			(7,326)				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	07/13/2023	07/11/2025	8,495	1,969,421	231.84	51,903		46,526		27,963			(5,377)				03
JUN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	07/13/2023	06/21/2024	5,718	1,323,209	231.42	27,903		21,730		9,614			(6,173)				03
JUN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	07/13/2023	06/21/2024			254.43			(45)									03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	07/13/2023	07/03/2024	4,229	976,646	230.95	21,694		17,058		7,955			(4,635)				03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	07/13/2023	07/03/2024			253.67			(52)									03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	07/13/2023	07/11/2024	5,115	1,176,917	230.09	28,491		22,539		11,194			(5,952)				03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	07/13/2023	07/11/2024			253.06			(86)									03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEM1K50	07/14/2023	07/07/2025	8,133	2,309,448	283.95	57,997		51,956		20,892			(6,041)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEM1K50	07/14/2023	07/10/2025	11,859	3,379,716	284.99	79,320		71,091		27,588			(8,228)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/14/2023	.07/11/2025	20,548	5,868,395	285.59	132,324		118,616		45,063			(13,708)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/14/2023	.07/11/2025	1,215	354,192	291.43	5,248		4,704		1,419			(544)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/14/2023	06/29/2026	7,123	2,026,693	284.53	58,210		54,156		25,103			(4,054)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/14/2023	07/02/2026	3,834	1,098,006	286.37	28,496		26,517		11,759			(1,979)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/14/2023	07/07/2026	47,387	13,433,599	283.49	409,571		381,259		181,574			(28,311)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/14/2023	07/10/2026	153,253	43,618,889	284.62	1,251,927		1,165,627		540,919			(86,300)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/14/2023	07/13/2026	31,570	9,018,625	285.67	244,613		227,797		103,167			(16,816)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/18/2023	07/15/2024	159,515	51,496,382	322.83	1,130,261		901,704		263,458			(228,557)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/18/2023	07/15/2025	10,670	3,444,645	322.83	107,181		96,404		44,018			(10,777)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/18/2023	07/15/2024	203,724	74,962,162	367.96	1,888,518		1,506,630		655,724			(381,889)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/18/2023	07/15/2025	15,127	5,566,285	367.96	184,706		166,133		88,472			(18,572)				03
JUL 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/18/2023	07/15/2024	93,348,525	93,348,525	4,505.42	3,957,977		3,157,611		1,323,859			(800,367)				03
JUL 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/18/2023	07/15/2024	70,638,596	70,638,596	4,505.42	3,510,738		2,800,811		1,116,608			(709,928)				03
JUL 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/18/2023	07/15/2024	2,876,415	2,876,415	4,505.42	145,259		115,885		45,922			(29,374)				03
JUL 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/18/2023	07/15/2024	11,795,818	11,795,818	4,505.42	627,538		500,639		194,773			(126,898)				03
JUL 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/18/2023	07/15/2024	18,259,612	18,259,612	4,505.42	982,367		783,717		303,662			(198,650)				03
JUL 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/18/2023	07/15/2024	8,699,014	8,699,014	4,505.42	528,900		421,948		155,253			(106,952)				03
JUL 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/18/2023	07/15/2024	5,210,930	5,210,930	4,505.42	246,477		196,635		79,615			(49,842)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/21/2025	18,777	6,934,515	369.31	213,118		187,922		88,244			(25,196)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/24/2025	19,278	7,204,810	373.74	181,209		159,891		67,433			(21,319)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/27/2025	17,415	6,450,435	370.4	189,647		167,444		76,819			(22,203)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/28/2025	20,180	7,457,049	369.53	228,032		201,379		94,382			(26,653)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/31/2025	14,231	5,315,189	373.5	135,904		120,096		51,215			(15,808)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	04/03/2025	19,994	7,435,832	371.9	205,140		181,394		80,627			(23,746)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	04/04/2025	12,607	4,693,841	372.33	127,075		112,389		49,459			(14,686)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/19/2026	21,430	7,920,040	369.57	306,669		283,953		141,807			(22,716)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/20/2026	53,237	19,482,007	365.95	851,256		788,265		418,373			(62,991)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/20/2026	24,542	9,133,469	372.15	323,960		299,988		143,144			(23,972)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/23/2026	23,286	8,532,594	366.43	367,449		340,342		179,336			(27,107)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	.07/19/2023	.03/23/2026	25,432	9,538,190	375.04		306,207		283,618		128,424			(22,589)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	.07/19/2023	.03/24/2026	31,018	11,500,334	370.76		428,672		397,081		194,435			(31,591)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	.07/19/2023	.03/25/2026	18,309	6,877,392	375.62		216,418		200,485		89,882			(15,933)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	.07/19/2023	.03/26/2026	15,664	5,846,264	373.22		200,348		185,613		87,006			(14,734)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	.07/19/2023	.03/27/2026	41,963	15,420,254	367.47		642,458		595,257		308,586			(47,201)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	.07/19/2023	.03/27/2026	27,326	10,196,959	373.16		350,319		324,581		152,364			(25,738)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	.07/19/2023	.03/30/2026	18,707	6,888,897	368.25		280,046		259,534		132,889			(20,512)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	.07/19/2023	.03/30/2026	21,966	8,239,580	375.11		264,688		245,300		111,209			(19,387)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	.07/19/2023	.03/31/2026	15,875	5,866,913	369.56		228,288		211,584		106,017			(16,704)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	.07/19/2023	.03/31/2026	15,926	5,996,572	376.53		183,307		169,894		74,974			(13,413)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	.07/19/2023	.04/01/2026	15,932	6,046,334	379.51		166,011		153,876		64,078			(12,135)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	.07/19/2023	.04/02/2026	54,987	20,308,851	369.34		796,760		738,579		371,546			(58,181)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	.07/19/2023	.04/02/2026	31,292	11,804,424	377.24		352,030		326,324		142,167			(25,706)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	.07/19/2023	.03/20/2025	17,916	6,605,943	368.72		208,362		183,687		87,379			(24,674)				03
JUL 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	W22LR0WP21HZNB6K528	.07/14/2023	.07/07/2025	14,958	1,536,596	102.73		41,612		37,381		24,024			(4,231)				03
JUL 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	W22LR0WP21HZNB6K528	.07/14/2023	.07/11/2025	24,308	2,505,222	103.06		64,344		57,839		36,513			(6,506)				03
JUL 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	W22LR0WP21HZNB6K528	.07/14/2023	.07/02/2026	16,142	1,668,643	103.37		46,006		42,891		27,926			(3,115)				03
JUL 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	W22LR0WP21HZNB6K528	.07/14/2023	.07/07/2026	92,719	9,529,652	102.78		285,667		266,412		177,653			(19,255)				03
JUL 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	W22LR0WP21HZNB6K528	.07/14/2023	.07/10/2026	334,893	34,527,504	103.1		990,615		924,026		608,674			(66,588)				03
JUL 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	W22LR0WP21HZNB6K528	.07/14/2023	.07/13/2026	127,634	13,258,658	103.88		340,911		318,059		203,207			(22,853)				03
JUL 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Nomura Global																		
Life	Index		Index	023V05H267GRS05BHJ91	.07/19/2023	.07/15/2024	10,075	45,393,188	4,505.42		1,811,327		1,449,061		2,064,295			(362,265)				03
JUL 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Nomura Global																		
Life	Index		Index	023V05H267GRS05BHJ91	.07/19/2023	.07/15/2024			4,780.25						(897,071)							03
JUL 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Nomura Global																		
Life	Index		Index	023V05H267GRS05BHJ91	.07/19/2023	.07/15/2024	13,624	61,383,104	4,505.42		2,961,646		2,369,317		2,791,450			(592,329)				03
JUL 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Nomura Global																		
Life	Index		Index	023V05H267GRS05BHJ91	.07/19/2023	.07/15/2024			4,847.83						(956,853)							03
JUL 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Nomura Global																		
Life	Index		Index	023V05H267GRS05BHJ91	.07/19/2023	.07/15/2024	527	2,374,762	4,505.42		125,537		100,430		107,994			(25,107)				03
JUL 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Nomura Global																		
Life	Index		Index	023V05H267GRS05BHJ91	.07/19/2023	.07/15/2024			4,888.38						(31,784)							03
JUL 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Nomura Global																		
Life	Index		Index	023V05H267GRS05BHJ91	.07/19/2023	.07/15/2024	1,322	5,958,283	4,505.42		332,548		266,039		270,958			(66,510)				03
JUL 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Nomura Global																		
Life	Index		Index	023V05H267GRS05BHJ91	.07/19/2023	.07/15/2024			4,915.41						(71,714)							03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	.07/19/2023	.07/15/2024	1,955	8,809,313	4,505.42	508,820		407,056		400,611			(101,764)				03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	.07/19/2023	.07/15/2024			4,933.43					(98,576)							03
JUL 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	.07/19/2023	.07/15/2024	1,279	6,339,714	4,955.96	204,763		163,811		58,730			(40,953)				03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	.07/19/2023	.07/15/2024	877	3,951,073	4,505.42	277,040		221,632		179,679			(55,408)				03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	.07/19/2023	.07/15/2024			5,068.6					(24,107)							03
JUL 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	.07/19/2023	.07/15/2025	453	2,244,257	4,955.96	174,946		157,572		89,964			(17,374)				03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	.07/19/2023	.07/15/2024	444	2,000,857	4,505.42	93,754		75,003		90,991			(18,751)				03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	.07/19/2023	.07/15/2024			4,836.57					(32,494)							03
JUL 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	.07/19/2023	.07/15/2024	2,848	14,756,039	5,181.23	227,183		181,747		45,737			(45,437)				03
JUL 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	.07/15/2024	39,075	11,257,965	288.11	302,052		241,641		131,639			(60,410)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/20/2023	.07/17/2025	2,609	970,369	371.87	27,582		24,953		12,153			(2,629)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/20/2023	.07/18/2025	4,454	1,661,193	372.97	45,074		40,784		19,425			(4,290)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/20/2023	.07/18/2025	737	281,374	381.68	5,138		4,649		1,822			(489)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/20/2023	.07/10/2026	10,131	3,743,139	369.48	146,796		137,434		72,518			(9,361)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/20/2023	.07/13/2026	13,032	4,842,505	371.59	177,494		166,206		84,888			(11,288)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/20/2023	.07/14/2026	13,149	4,876,129	370.83	183,300		171,654		88,757			(11,646)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/20/2023	.07/17/2026	38,633	14,381,446	372.26	516,134		483,431		244,563			(32,703)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/20/2023	.07/11/2025	3,988	1,470,520	368.75	47,495		42,931		22,191			(4,564)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/20/2023	.07/14/2025	3,163	1,172,044	370.58	35,138		31,775		15,862			(3,363)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/20/2023	.07/17/2026	528	2,430,944	4,600.14	417,713		391,247		279,007			(26,467)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/20/2023	.06/23/2025	353	1,613,855	4,569.11	212,226		191,307		129,530			(20,919)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/20/2023	.07/03/2025	434	1,966,757	4,535.25	272,824		246,310		169,156			(26,514)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/20/2023	.07/18/2025	223	1,024,921	4,587.83	134,994		122,146		82,329			(12,848)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/20/2023	.06/23/2026	579	2,659,000	4,591.29	453,826		424,423		302,439			(29,403)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/20/2023	.06/26/2026	331	1,501,224	4,528.99	272,813		255,188		184,501			(17,626)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/20/2023	.06/29/2026	489	2,256,898	4,613.07	378,549		354,161		251,194			(24,388)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/20/2023	.07/02/2026	569	2,643,445	4,645.61	430,242		402,600		283,126			(27,641)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/20/2023	.07/06/2026	353	1,669,720	4,731.29	249,899	233,904	161,137 .....	.....	.....161,137 .....	.....	.....	.....(15,995) .....	.....	.....	.....	03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/20/2023	.07/10/2026	412	1,802,000	4,372.62	381,383	357,062	267,652 .....	.....	.....267,652 .....	.....	.....	.....(24,321) .....	.....	.....	.....	03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/20/2023	.07/10/2026	414	1,986,267	4,801.11	277,517	259,819	175,971 .....	.....	.....175,971 .....	.....	.....	.....(17,697) .....	.....	.....	.....	03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/20/2023	.07/14/2026	435	2,023,851	4,655.42	328,595	307,717	216,589 .....	.....	.....216,589 .....	.....	.....	.....(20,878) .....	.....	.....	.....	03
JUL 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMJUSFPUBMPPRO8K5P83	.07/19/2023	.07/15/2024	75,573	17,577,550	232.59	334,789	270,082	114,605 .....	.....	.....114,605 .....	.....	.....	.....(64,707) .....	.....	.....	.....	03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/21/2023	.07/17/2025	9,834	2,794,913	284.21	80,348	72,791	24,959 .....	.....	.....24,959 .....	.....	.....	.....(7,557) .....	.....	.....	.....	03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/21/2023	.07/18/2025	13,148	3,754,934	285.59	98,924	89,633	29,140 .....	.....	.....29,140 .....	.....	.....	.....(9,291) .....	.....	.....	.....	03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/21/2023	.07/18/2025	2,981	870,830	292.17	14,592	13,222	3,245 .....	.....	.....3,245 .....	.....	.....	.....(1,371) .....	.....	.....	.....	03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/21/2023	.07/02/2026	3,377	959,877	284.21	31,711	29,701	12,217 .....	.....	.....12,217 .....	.....	.....	.....(2,010) .....	.....	.....	.....	03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/21/2023	.07/14/2026	46,017	13,132,814	285.39	409,380	383,723	153,746 .....	.....	.....153,746 .....	.....	.....	.....(25,657) .....	.....	.....	.....	03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/21/2023	.07/17/2026	138,567	39,444,377	284.66	1,279,083	1,199,140	490,233 .....	.....	.....490,233 .....	.....	.....	.....(79,943) .....	.....	.....	.....	03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/21/2023	.07/20/2026	45,708	13,106,715	286.75	380,692	356,964	138,253 .....	.....	.....138,253 .....	.....	.....	.....(23,728) .....	.....	.....	.....	03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/21/2023	.07/14/2025	5,416	1,540,787	284.5	43,430	39,328	13,307 .....	.....	.....13,307 .....	.....	.....	.....(4,102) .....	.....	.....	.....	03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.07/24/2023	04/16/2026	7,445	2,833,280	380.54	73,710	68,746	28,768 .....	.....	.....28,768 .....	.....	.....	.....(4,963) .....	.....	.....	.....	03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.07/24/2023	04/17/2026	60,048	22,294,681	371.28	806,447	752,198	373,497 .....	.....	.....373,497 .....	.....	.....	.....(54,249) .....	.....	.....	.....	03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.07/24/2023	04/17/2026	30,322	11,425,490	376.81	340,512	317,606	142,887 .....	.....	.....142,887 .....	.....	.....	.....(22,906) .....	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.07/24/2023	04/04/2025	7,997	2,997,803	374.85	70,057	62,462	26,367 .....	.....	.....26,367 .....	.....	.....	.....(7,595) .....	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.07/24/2023	04/08/2025	9,403	3,495,445	371.74	94,876	84,656	38,625 .....	.....	.....38,625 .....	.....	.....	.....(10,220) .....	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.07/24/2023	04/09/2025	6,402	2,390,195	373.37	60,176	53,704	23,591 .....	.....	.....23,591 .....	.....	.....	.....(6,472) .....	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.07/24/2023	04/10/2025	7,685	2,848,116	370.61	81,460	72,714	34,106 .....	.....	.....34,106 .....	.....	.....	.....(8,747) .....	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.07/24/2023	04/11/2025	22,841	8,462,362	370.49	243,485	217,383	102,311 .....	.....	.....102,311 .....	.....	.....	.....(26,102) .....	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.07/24/2023	04/11/2025	6,652	2,514,484	377.99	50,823	45,375	17,738 .....	.....	.....17,738 .....	.....	.....	.....(5,448) .....	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.07/24/2023	04/16/2025	9,348	3,484,673	372.79	90,578	80,945	36,228 .....	.....	.....36,228 .....	.....	.....	.....(9,633) .....	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.07/24/2023	04/17/2025	18,810	7,005,924	372.46	185,089	165,436	74,629 .....	.....	.....74,629 .....	.....	.....	.....(19,653) .....	.....	.....	.....	03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.07/24/2023	04/17/2025	8,187	3,103,272	379.07	59,762	53,416	20,409 .....	.....	.....20,409 .....	.....	.....	.....(6,346) .....	.....	.....	.....	03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.07/24/2023	04/06/2026	13,829	5,109,644	369.49	195,541	182,240	93,049 .....	.....	.....93,049 .....	.....	.....	.....(13,301) .....	.....	.....	.....	03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.07/24/2023	04/06/2026	17,298	6,498,998	375.71	200,310	186,685	85,443 .....	.....	.....85,443 .....	.....	.....	.....(13,625) .....	.....	.....	.....	03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.07/24/2023	04/07/2026	15,633	5,762,346	368.6	227,305	211,859	109,811 .....	.....	.....109,811 .....	.....	.....	.....(15,446) .....	.....	.....	.....	03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/24/2023	04/07/2026	10,012	3,752,926	374.86		119,338		111,228		51,701			(8,109)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/24/2023	04/07/2026	10,237	3,940,915	384.97		86,195		80,338		30,607			(5,857)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/24/2023	04/08/2026	8,493	3,166,719	372.86		108,032		100,698		48,551			(7,333)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/24/2023	04/09/2026	9,297	3,465,591	372.75		118,727		110,676		53,473			(8,051)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/24/2023	04/10/2026	39,808	14,756,253	370.69		542,975		506,191		253,487			(36,784)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/24/2023	04/10/2026	14,076	5,271,978	374.53		169,760		158,259		74,098			(11,500)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/24/2023	04/13/2026	14,250	5,272,374	370		198,783		185,357		94,025			(13,426)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/24/2023	04/13/2026	13,969	5,285,069	378.34		148,771		138,723		60,541			(10,048)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/24/2023	04/13/2026	6,378	2,471,875	387.59		49,107		45,790		16,519			(3,317)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/24/2023	04/15/2026	10,249	3,863,781	376.98		114,382		106,672		47,795			(7,710)				03
JUL 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	07/21/2023	07/11/2025	3,999	1,515,715	379.07		43,749		39,655		20,890			(4,094)				03
JUL 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	07/21/2023	07/17/2025	4,409	1,671,447	379.08		48,398		43,907		23,193			(4,491)				03
JUL 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	07/21/2023	07/18/2025	2,548	972,752	381.75		25,127		22,798		11,661			(2,329)				03
JUL 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	07/21/2023	07/18/2025	1,563	610,438	390.65		10,480		9,509		4,335			(971)				03
JUL 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	07/21/2023	07/02/2026	2,569	972,951	378.72		33,660		31,556		18,851			(2,104)				03
JUL 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	07/21/2023	07/10/2026	10,440	3,959,026	379.2		135,101		126,719		75,577			(8,381)				03
JUL 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	07/21/2023	07/13/2026	8,535	3,258,677	381.82		101,504		95,224		55,728			(6,280)				03
JUL 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	07/21/2023	07/14/2026	15,923	6,046,297	379.72		202,925		190,382		113,233			(12,542)				03
JUL 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	07/21/2023	07/17/2026	46,562	17,748,499	381.18		566,506		531,588		312,867			(34,918)				03
JUL 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	07/24/2023	07/14/2025	12,126	1,253,332	103.36		30,933		28,090		17,123			(2,843)				03
JUL 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	07/24/2023	07/18/2025	39,375	4,090,700	103.89		92,414		83,966		49,678			(8,448)				03
JUN 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	07/24/2023	06/26/2026	9,480	972,255	102.56		30,127		28,260		18,763			(1,867)				03
JUL 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	07/24/2023	07/14/2026	124,463	12,918,046	103.79		338,540		317,909		201,378			(20,631)				03
JUL 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	07/24/2023	07/17/2026	406,076	42,207,506	103.94		1,083,410		1,017,567		640,847			(65,843)				03
JUL 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	07/24/2023	07/21/2026	78,151	8,113,632	103.82		212,102		199,259		126,189			(12,843)				03
JUN 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	07/25/2023	06/18/2024	2,315	1,496,344	646.45		74,719		59,638		19,871			(15,081)				03
JUN 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	07/25/2023	06/18/2024			698.2													03
JUL 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	07/25/2023	07/01/2024	2,095	1,353,023	645.85		71,396		57,537		19,403			(13,859)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	07/25/2023	07/01/2024	.....	.....	700.3	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03
JUL 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	07/25/2023	07/23/2024	3,111	2,038,792	655.4	.....	100,415	.....	82,108	.....	27,089	.....	.....	(18,308)	.....	.....	.....	03
JUL 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	07/25/2023	07/23/2024	.....	.....	717.35	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/12/2024	5,265	1,937,799	368.06	.....	49,490	.....	40,299	.....	16,641	.....	.....	(9,191)	.....	.....	.....	03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/12/2024	.....	.....	385.52	.....	(11,214)	.....	(9,132)	.....	(2,310)	.....	.....	2,083	.....	.....	.....	03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/12/2024	9,498	3,493,663	367.85	.....	90,321	.....	73,547	.....	30,612	.....	.....	(16,774)	.....	.....	.....	03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/12/2024	.....	.....	400.09	.....	(4,464)	.....	(3,635)	.....	(468)	.....	.....	829	.....	.....	.....	03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/15/2024	5,246	1,929,116	367.7	.....	50,471	.....	41,177	.....	17,297	.....	.....	(9,293)	.....	.....	.....	03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/15/2024	.....	.....	390.04	.....	(7,345)	.....	(5,993)	.....	(1,267)	.....	.....	1,352	.....	.....	.....	03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/16/2024	4,996	1,835,392	367.34	.....	49,065	.....	40,056	.....	17,071	.....	.....	(9,009)	.....	.....	.....	03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/16/2024	.....	.....	393.58	.....	(4,897)	.....	(3,997)	.....	(726)	.....	.....	899	.....	.....	.....	03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/16/2024	10,593	3,897,647	367.95	.....	100,632	.....	82,155	.....	34,223	.....	.....	(18,478)	.....	.....	.....	03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/16/2024	.....	.....	404.76	.....	(2,860)	.....	(2,335)	.....	(250)	.....	.....	525	.....	.....	.....	03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/17/2024	4,997	1,839,718	368.16	.....	47,022	.....	38,413	.....	15,879	.....	.....	(8,610)	.....	.....	.....	03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/17/2024	.....	.....	386.62	.....	(9,794)	.....	(8,001)	.....	(1,969)	.....	.....	1,793	.....	.....	.....	03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/17/2024	7,021	2,584,212	368.06	.....	66,420	.....	54,259	.....	22,518	.....	.....	(12,161)	.....	.....	.....	03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/17/2024	.....	.....	402.52	.....	(2,528)	.....	(2,065)	.....	(247)	.....	.....	463	.....	.....	.....	03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/18/2024	9,813	3,629,071	369.81	.....	84,395	.....	68,986	.....	26,762	.....	.....	(15,409)	.....	.....	.....	03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/18/2024	.....	.....	405.86	.....	(2,355)	.....	(1,925)	.....	(197)	.....	.....	430	.....	.....	.....	03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/19/2024	5,342	1,977,634	370.2	.....	44,980	.....	36,791	.....	14,076	.....	.....	(8,190)	.....	.....	.....	03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/19/2024	.....	.....	394.99	.....	(4,594)	.....	(3,758)	.....	(648)	.....	.....	836	.....	.....	.....	03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/19/2024	9,549	3,532,864	369.99	.....	81,354	.....	66,541	.....	25,675	.....	.....	(14,812)	.....	.....	.....	03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/19/2024	.....	.....	388.11	.....	(16,328)	.....	(13,355)	.....	(3,125)	.....	.....	2,973	.....	.....	.....	03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/19/2024	5,355	1,983,939	370.5	.....	44,337	.....	36,265	.....	13,705	.....	.....	(8,073)	.....	.....	.....	03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/19/2024	.....	.....	403.18	.....	(1,821)	.....	(1,489)	.....	(173)	.....	.....	331	.....	.....	.....	03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/19/2024	12,074	4,478,122	370.89	.....	97,799	.....	79,993	.....	29,748	.....	.....	(17,807)	.....	.....	.....	03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/19/2024	.....	.....	407.99	.....	(2,294)	.....	(1,876)	.....	(168)	.....	.....	418	.....	.....	.....	03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/22/2024	4,629	1,708,261	369.06	.....	41,704	.....	34,174	.....	13,724	.....	.....	(7,530)	.....	.....	.....	03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/22/2024	.....	.....	396.66	.....	(3,379)	.....	(2,769)	.....	(450)	.....	.....	610	.....	.....	.....	03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	07/26/2023	07/22/2024	4,910	1,816,078	369.88		42,274		34,641		13,473			(7,633)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	07/26/2023	07/22/2024			406.87		(1,080)		(885)		(88)			195				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	07/26/2023	07/23/2024	5,478	2,025,942	369.8		47,444		38,901		15,195			(8,542)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	07/26/2023	07/23/2024			389.34		(8,492)		(6,963)		(1,567)			1,529				03
JUN 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 24 JPMorgan	Index		Index	NA	07/26/2023	06/27/2025	5,446	1,023,861	188		30,226		27,419		15,312			(2,807)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 24 JPMorgan	Index		Index	NA	07/26/2023	07/23/2024	13,063	4,830,994	369.81		112,999		92,653		36,197			(20,346)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 24 JPMorgan	Index		Index	NA	07/26/2023	07/23/2024			405.89		(3,266)		(2,678)		(282)			588				03
MOZAIC2 Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 24 JPMorgan	Index		Index	NA	07/26/2023	07/24/2024	6,091	2,255,405	370.28		51,409		42,178		16,188			(9,231)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	07/26/2023	07/24/2024			394.47		(5,665)		(4,648)		(843)			1,017				03
JUL 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 24 JPMorgan	Index		Index	NA	07/26/2023	07/03/2025	8,252	1,552,741	188.17		45,385		41,206		22,920			(4,179)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 24 JPMorgan	Index		Index	NA	07/26/2023	07/24/2024	9,530	3,533,072	370.73		78,432		64,349		24,255			(14,083)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 24 JPMorgan	Index		Index	NA	07/26/2023	07/24/2024			407.64		(1,906)		(1,564)		(154)			342				03
JUL 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 24 JPMorgan	Index		Index	NA	07/26/2023	07/11/2025	12,794	2,411,385	188.48		68,959		62,681		34,652			(6,278)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 24 JPMorgan	Index		Index	NA	07/26/2023	07/25/2024	20,103	7,457,834	370.99		163,232		134,004		50,039			(29,229)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 24 JPMorgan	Index		Index	NA	07/26/2023	07/25/2024			406.87		(4,624)		(3,796)		(378)			828				03
JUL 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 24 JPMorgan	Index		Index	NA	07/26/2023	07/14/2025	6,026	1,132,822	188		33,683		30,630		17,269			(3,054)				03
JUL 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 24 JPMorgan	Index		Index	NA	07/26/2023	07/18/2025	7,674	1,445,514	188.37		41,899		38,122		21,207			(3,777)				03
JUL 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 24 JPMorgan	Index		Index	NA	07/26/2023	07/25/2025	5,530	1,043,650	188.73		29,474		26,843		14,804			(2,632)				03
JUL 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	07/26/2023	07/11/2024	5,087	947,088	186.18		25,791		20,987		9,499			(4,803)				03
JUL 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	07/26/2023	07/11/2024			203.9		(1,017)		(828)		(103)			189				03
JUL 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	07/26/2023	07/25/2024	3,532	660,464	186.98		16,849		13,832		5,934			(3,017)				03
JUL 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	07/26/2023	07/25/2024			204.98		(706)		(580)		(61)			127				03
JUL 24 ABGAVL Index	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse																		
Call Sprea	Index		Index	International	07/25/2023	07/01/2024	2,795	962,533	344.33		23,453		18,901		6,678			(4,553)				03
JUL 24 ABGAVL Index	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse																		
Call Sprea	Index		Index	International	07/25/2023	07/01/2024			378.5				(34)									03
JUL 24 ABGAVL Index	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse																		
Call Sprea	Index		Index	International	07/25/2023	07/10/2024	2,835	974,313	343.65		24,893		20,185		7,477			(4,708)				03
JUL 24 ABGAVL Index	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse																		
Call Sprea	Index		Index	International	07/25/2023	07/10/2024			377.63				(48)									03
JUL 24 ABGAVL Index	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse																		
Call Sprea	Index		Index	International	07/25/2023	07/24/2024	3,406	1,177,077	345.58		27,283		22,322		7,661			(4,961)				03
JUL 24 ABGAVL Index	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse																		
Call Sprea	Index		Index	International	07/25/2023	07/24/2024			380.15				(45)									03
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse																		
	Index		Index	International	07/25/2023	06/20/2025	2,897	1,000,664	345.44		31,140		28,179		12,054			(2,961)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	07/25/2023	06/27/2025	3,399	1,183,189	348.09		32,869	29,775		11,910			(3,095)				03
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	07/25/2023	06/30/2025	5,338	1,866,835	349.74		48,307	43,778		16,732			(4,529)				03
JUL 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	07/25/2023	07/03/2025	3,495	1,223,348	350.02		31,386	28,456		10,782			(2,930)				03
JUL 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	07/25/2023	07/11/2025	5,985	2,077,765	347.19		60,803	55,190		22,680			(5,613)				03
JUL 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	07/25/2023	07/14/2025	3,502	1,222,208	348.98		33,026	29,990		11,793			(3,036)				03
JUL 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	07/25/2023	07/18/2025	6,380	2,234,554	350.22		57,296	52,059		19,810			(5,238)				03
JUL 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	07/25/2023	07/24/2025	5,075	1,779,069	350.59		45,062	40,976		15,477			(4,085)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/28/2023	04/04/2025	10,528	3,454,990	328.17		81,965	73,795		23,726			(8,170)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/28/2023	04/09/2025	11,286	3,688,386	326.82		94,654	85,296		28,826			(9,358)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/28/2023	04/14/2025	10,702	3,520,839	328.98		80,637	72,729		23,067			(7,908)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/28/2023	04/17/2025	10,779	3,521,369	326.69		91,655	82,709		28,317			(8,946)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/28/2023	04/23/2025	10,576	3,487,962	329.81		76,952	69,513		21,709			(7,439)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/28/2023	04/25/2025	10,440	3,419,563	327.56		85,534	77,292		25,992			(8,243)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/28/2023	04/29/2025	9,995	3,307,381	330.89		69,099	62,482		18,984			(6,617)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/28/2023	04/30/2025	990	325,079	328.3		7,848	7,097		2,346			(750)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/28/2023	04/02/2026	13,873	4,458,157	321.36		182,911	171,467		84,727			(11,444)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/28/2023	04/02/2026	28,185	9,263,394	328.66		280,142	262,615		113,324			(17,527)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/28/2023	04/06/2026	9,621	3,110,693	323.33		118,036	110,681		52,926			(7,355)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/28/2023	04/06/2026	19,423	6,417,816	330.43		179,981	168,767		70,493			(11,214)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/28/2023	04/07/2026	9,661	3,125,629	323.54		117,671	110,346		52,578			(7,324)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/28/2023	04/08/2026	10,217	3,401,811	332.97		85,251	79,950		31,735			(5,301)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/28/2023	04/10/2026	8,966	2,890,927	322.43		114,006	106,932		52,032			(7,075)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/28/2023	04/10/2026	17,587	5,756,902	327.34		185,128	173,640		77,209			(11,488)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/28/2023	04/13/2026	11,263	3,625,791	321.93		146,066	137,030		67,371			(9,037)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/28/2023	04/14/2026	10,901	3,642,224	334.13		86,907	81,536		31,723			(5,371)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/28/2023	04/17/2026	28,082	9,094,507	323.86		339,468	318,552		151,584			(20,917)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/28/2023	04/17/2026	8,474	2,794,877	329.83		81,029	76,036		32,340			(4,993)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/28/2023	04/20/2026	15,181	5,006,753	329.81		145,528	136,589		58,234			(8,940)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/28/2023	04/21/2026	9,712	3,135,085	322.79		122,427	114,914		55,846			(7,513)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/21/2026	8,212	2,739,765	333.64	67,183		63,060		24,902			(4,123)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/24/2026	8,655	2,796,232	323.08	108,056		101,445		49,110			(6,611)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/24/2026	14,400	4,727,857	328.33	146,828		137,844		60,608			(8,983)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/28/2026	9,651	3,149,906	326.38	106,488		99,999		45,705			(6,489)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/30/2026	13,660	4,574,163	334.87	106,712		100,222		38,803			(6,490)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	07/24/2025	5,550	1,598,655	288.06	31,033		28,415		9,626			(2,618)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	07/25/2025	19,080	5,481,172	287.27	112,544		103,062		36,008			(9,482)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	07/25/2025	1,160	340,313	293.5	4,414		4,042		1,099			(372)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	07/20/2026	4,205	1,194,712	284.15	35,598		33,595		15,489			(2,003)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	07/21/2026	40,948	11,768,513	287.4	292,967		276,496		117,839			(16,471)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	07/24/2026	128,889	37,130,401	288.08	890,317		840,401		352,454			(49,917)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	07/27/2026	46,192	13,219,620	286.19	353,179		333,432		146,733			(19,747)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	07/21/2025	4,898	1,407,893	287.46	28,443		26,033		9,004			(2,410)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/01/2023	07/27/2026	10,146	3,793,337	373.87	126,827		119,956		59,998			(6,871)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/01/2023	07/28/2026	8,728	3,261,584	373.68	109,802		103,858		52,113			(5,943)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/01/2023	07/31/2026	17,687	6,624,233	374.53	217,017		205,302		101,656			(11,715)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/01/2023	07/18/2025	2,526	950,159	376.11	21,802		20,003		9,048			(1,799)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/01/2023	07/24/2025	4,931	1,839,547	373.05	48,621		44,642		21,562			(3,979)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/01/2023	07/25/2025	3,609	1,346,784	373.21	35,365		32,475		15,646			(2,890)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/01/2023	07/30/2025	3,294	1,230,580	373.53	31,989		29,393		14,099			(2,596)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/01/2023	07/31/2025	5,407	2,022,617	374.1	51,255		47,101		22,366			(4,154)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/01/2023	07/17/2026	4,350	1,616,900	371.69	57,900		54,734		28,275			(3,166)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/01/2023	07/20/2026	10,863	4,044,002	372.26	142,310		134,550		68,922			(7,760)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/01/2023	07/21/2026	13,134	4,880,272	371.58	175,731		166,157		86,043			(9,574)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/01/2023	07/24/2026	42,990	16,052,002	373.39	544,682		515,091		259,412			(29,591)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/02/2023	04/25/2025	14,501	5,367,541	370.14	134,863		122,447		67,717			(12,416)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/02/2023	04/28/2025	7,973	2,959,555	371.2	70,879		64,385		34,927			(6,494)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/02/2023	04/28/2025	6,140	2,323,069	378.35	38,989		35,417		16,493			(3,572)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/02/2023	04/29/2025	7,532	2,814,246	373.66	59,876		54,398		28,093			(5,478)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/02/2023	04/30/2025	5,200	1,967,080	378.31		33,174		30,144		14,061			(3,030)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/02/2023	04/20/2026	17,998	6,649,513	369.45		226,960		213,663		122,506			(13,297)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/02/2023	04/20/2026	12,673	4,779,086	377.1		123,691		116,444		59,004			(7,247)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/02/2023	04/21/2026	9,960	3,692,611	370.74		120,517		113,464		63,787			(7,053)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/02/2023	04/21/2026	9,802	3,683,267	375.75		100,279		94,410		48,967			(5,869)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/02/2023	04/22/2026	7,512	2,843,687	378.54		69,789		65,708		32,500			(4,080)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/02/2023	04/23/2026	4,865	1,821,273	374.38		52,199		49,150		26,086			(3,049)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/02/2023	04/24/2026	45,070	16,600,109	368.32		590,414		555,964		324,291			(34,451)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/02/2023	04/24/2026	35,100	13,149,341	374.63		373,810		351,998		186,019			(21,812)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/02/2023	04/27/2026	21,294	7,849,735	368.64		276,606		260,515		151,266			(16,091)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/02/2023	04/27/2026	15,086	5,673,033	376.04		153,427		144,502		74,647			(8,926)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/02/2023	04/27/2026	4,833	1,872,171	387.35		32,673		30,772		12,933			(1,901)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/02/2023	04/17/2025	5,641	2,108,896	373.88		43,884		39,792		20,332			(4,092)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/02/2023	04/28/2026	19,717	7,293,613	369.92		245,868		231,579		131,961			(14,289)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/02/2023	04/28/2026	7,345	2,762,509	376.09		74,555		70,222		36,284			(4,333)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/02/2023	04/30/2026	6,838	2,604,199	380.85		58,874		55,459		26,368			(3,415)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/02/2023	04/21/2025	5,421	2,019,876	372.62		44,938		40,774		21,413			(4,164)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/02/2023	04/22/2025	6,805	2,542,804	373.69		53,688		48,722		25,052			(4,966)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/02/2023	04/24/2025	10,925	4,056,409	371.28		96,472		87,576		47,338			(8,896)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/02/2023	04/24/2025	5,788	2,177,206	376.13		40,751		36,993		18,069			(3,758)				03
JUL 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB86K528	08/01/2023	07/24/2025	9,576	991,597	103.55		21,125		19,423		13,080			(1,702)				03
JUL 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB86K528	08/01/2023	07/25/2025	20,166	2,098,298	104.05		40,917		37,626		24,710			(3,292)				03
JUL 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB86K528	08/01/2023	07/28/2025	20,218	2,106,350	104.18		40,194		36,974		24,139			(3,220)				03
JUL 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB86K528	08/01/2023	07/31/2025	20,017	2,084,614	104.14		40,135		36,933		24,173			(3,202)				03
JUL 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB86K528	08/01/2023	07/24/2026	299,850	31,229,395	104.15		704,648		666,980		457,658			(37,668)				03
JUL 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB86K528	08/01/2023	07/27/2026	77,512	8,054,304	103.91		188,432		178,387		123,557			(10,045)				03
JUL 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB86K528	08/01/2023	07/28/2026	59,634	6,219,219	104.29		137,575		130,248		88,998			(7,327)				03
JUL 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB86K528	08/01/2023	07/31/2026	89,505	9,320,182	104.13		211,322		200,098		137,547			(11,224)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Nomura Global																		
Options	Index		Financial	OZ3V05H2G7GRS05BHJ91	08/02/2023	06/03/2025	633	2,891,280	4,565.42		368,264		336,337		227,299			(31,927)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	08/02/2023	669	3,092,548	4,626.1		366,505		335,106		220,723			(31,399)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	08/02/2023	679	3,169,511	4,666.81		357,238		326,902		211,756			(30,336)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	08/02/2023	643	3,031,224	4,716.17		321,204		294,165		186,272			(27,039)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	08/02/2023	502	2,344,672	4,668.43		267,568		245,271		159,378			(22,297)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	08/02/2023	1,189	5,444,055	4,578.26		916,507		865,196		619,466			(51,310)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	08/02/2023	643	3,068,810	4,770.27		427,325		403,630		275,707			(23,695)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	08/02/2023	749	3,642,620	4,864.35		461,285		435,902		291,329			(25,384)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	08/02/2023	847	4,037,569	4,764.88		571,756		540,501		371,070			(31,255)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	70	316,880	4,523.62		44,941		41,589		28,780			(3,352)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	995	4,368,475	4,391.31		219,781		184,034		259,024			(35,748)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023			4,725.3						(99,837)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	816	3,569,321	4,374.65		232,314		194,866		222,404			(37,448)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023			4,818.54						(60,682)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	829	3,638,463	4,390.62		126,848		106,522		219,346			(20,326)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023			4,614.04						(123,189)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	825	3,643,315	4,414.32		179,635		150,936		207,672			(28,699)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023			4,748.3						(79,673)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	1,205	5,398,702	4,480.92		175,856		147,843		259,653			(28,012)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023			4,706.07						(134,369)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	1,606	7,214,634	4,492.58		363,110		305,270		336,156			(57,841)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023			4,867.07						(102,659)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	854	3,814,364	4,466.05		212,068		178,681		193,522			(33,387)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023			4,874.5						(54,714)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	1,029	4,635,201	4,505.05		220,625		185,992		212,509			(34,633)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023			4,860.46						(69,972)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	942	4,280,350	4,545.15		174,843		147,477		175,880			(27,367)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023			4,856.72						(65,366)							03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/03/2023	07/19/2024	827	3,749,894	4,534.06	92,299		77,894		159,645			(14,405)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/03/2023	07/19/2024			4,709.28					(94,821)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/03/2023	07/19/2024	1,137	5,161,039	4,540.89	235,941		199,117		215,495			(36,823)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/03/2023	07/19/2024			4,895.45					(68,718)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/03/2023	07/22/2024	615	2,772,361	4,508.49	150,766		127,438		128,148			(23,328)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/03/2023	07/22/2024			4,928.75					(33,429)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/03/2023	07/24/2024	814	3,690,465	4,531.57	110,325		93,352		161,232			(16,973)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/03/2023	07/24/2024			4,747.2					(85,215)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/03/2023	07/25/2024	927	4,211,972	4,544.1	201,696		170,754		178,244			(30,942)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/03/2023	07/25/2024			4,920.03					(53,351)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/03/2023	07/26/2024	1,209	5,505,468	4,554.34	167,134		141,567		227,168			(25,567)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/03/2023	07/26/2024			4,778.86					(115,633)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/03/2023	07/26/2024	1,541	7,023,050	4,556.96	355,055		300,740		287,627			(54,314)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/03/2023	07/26/2024			4,967.66					(73,903)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/03/2023	07/30/2024	992	4,530,121	4,566.93	148,593		126,116		183,172			(22,476)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/03/2023	07/30/2024			4,815.17					(86,322)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/03/2023	07/31/2024	780	3,578,096	4,585.48	96,493		81,938		137,654			(14,555)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/03/2023	07/31/2024			4,789.52					(74,334)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/03/2023	08/01/2024	1,051	4,798,943	4,564.38	216,765		184,160		196,870			(32,605)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/03/2023	08/01/2024			4,923.45					(62,976)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/03/2023	08/02/2024	1,017	4,570,740	4,494.69	235,895		200,511		227,401			(35,384)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/03/2023	08/02/2024			4,879.5					(72,182)							03
JUL 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/03/2023	07/26/2024	8,703	3,227,989	370.91	53,871		45,501		21,904			(8,370)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/03/2023	07/26/2024			388.98	(8,616)		(7,277)		(2,681)			1,339				03
MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/03/2023	07/26/2024	5,363	1,989,506	371	33,033		27,901		13,380			(5,132)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/03/2023	07/26/2024			393.84	(3,110)		(2,627)		(831)			483				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/03/2023	07/26/2024	27,277	10,118,639	370.96	168,298		142,150		68,320			(26,148)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/03/2023	07/26/2024			407.25		(3,000)		(2,534)		(487)			466				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/03/2023	07/29/2024	3,321	1,232,194	371.03		20,524		17,362		8,346			(3,162)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/03/2023	07/29/2024			383.73		(5,646)		(4,776)		(2,068)			.870				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/03/2023	07/29/2024	3,844	1,426,329	371.01		23,797		20,131		9,680			(3,666)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/03/2023	07/29/2024			405.52		(538)		(455)		(97)			.83				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/03/2023	07/29/2024	7,555	2,803,726	371.12		46,462		39,304		18,821			(7,158)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/03/2023	07/29/2024			408.23		(755)		(639)		(119)			116				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/03/2023	07/30/2024	4,272	1,584,856	370.98		26,530		22,454		10,822			(4,076)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/03/2023	07/30/2024			388.16		(4,699)		(3,977)		(1,518)			.722				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/03/2023	07/30/2024	3,359	1,246,469	371.09		20,725		17,541		8,420			(3,184)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/03/2023	07/30/2024			393.9		(1,982)		(1,677)		(537)			304				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/03/2023	07/31/2024	7,677	2,852,278	371.52		46,141		39,072		18,522			(7,069)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/03/2023	07/31/2024			390.12		(6,910)		(5,851)		(2,112)			1,059				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/03/2023	07/30/2024	13,218	4,904,824	371.08		81,553		69,024		33,164			(12,529)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/03/2023	07/30/2024			407.33		(1,454)		(1,231)		(248)			223				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/03/2023	07/31/2024	2,802	1,040,957	371.46		16,926		14,333		6,800			(2,593)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/03/2023	07/31/2024			401.23		(701)		(593)		(148)			107				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/03/2023	07/31/2024	14,578	5,416,027	371.53		87,612		74,189		35,135			(13,422)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/03/2023	07/31/2024			408.55		(1,312)		(1,111)		(225)			201				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/03/2023	08/01/2024	2,722	1,007,633	370.15		17,831		15,106		7,506			(2,724)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/03/2023	08/01/2024			400.33		(762)		(646)		(168)			116				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/03/2023	08/01/2024	16,512	6,116,217	370.41		106,503		90,231		44,430			(16,271)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/03/2023	08/01/2024			407.45		(1,816)		(1,539)		(313)			277				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/03/2023	08/02/2024	2,496	916,526	367.22		19,493		16,523		9,005			(2,970)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/03/2023	08/02/2024			397.28		(1,023)		(867)		(250)			156				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/03/2023	08/02/2024	16,318	6,000,334	367.72		123,851		104,982		56,334			(18,869)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/03/2023	08/02/2024			404.47		(2,774)		(2,351)		(521)			423				03
AUG 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /																			
Edge Call	Index		UBS AG	BFM8T61CT2L1QCEM1K50	08/04/2023	08/01/2025	32,070	9,143,040	285.1		182,880		169,240		76,157			(13,640)				03
JUL 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /																			
Edge Call	Index		UBS AG	BFM8T61CT2L1QCEM1K50	08/04/2023	07/28/2026	64,312	18,367,604	285.6		438,385		416,567		213,845			(21,818)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	08/04/2023	07/31/2026	151,143	43,155,938	285.53	1,035,511		984,116		506,330			(51,395)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	08/04/2023	08/03/2026	45,582	12,970,039	284.54	329,879		313,551		164,834			(16,328)				03
MAY 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/01/2025	8,623	3,265,091	378.66	52,513		48,102		22,777			(4,411)				03
MAY 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/02/2025	15,739	5,833,981	370.68	140,073		128,327		71,667			(11,747)				03
MAY 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/05/2025	8,906	3,333,642	374.32	67,239		61,627		32,077			(5,612)				03
MAY 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/07/2025	7,911	2,947,986	372.65	64,632		59,254		31,938			(5,378)				03
MAY 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/08/2025	12,790	4,761,121	372.24	106,672		97,811		53,104			(8,862)				03
MAY 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/09/2025	16,657	6,176,145	370.78	148,415		136,106		76,075			(12,310)				03
MAY 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/09/2025	11,409	4,297,091	376.65	77,351		70,935		35,261			(6,416)				03
MAY 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/12/2025	8,817	3,289,014	373.02	71,155		65,281		34,998			(5,874)				03
MAY 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/13/2025	7,672	2,873,061	374.47	58,003		53,222		27,705			(4,781)				03
MAY 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/13/2025	7,513	2,838,568	377.84	48,306		44,324		21,524			(3,982)				03
MAY 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/14/2025	6,468	2,409,927	372.59	53,361		48,970		26,482			(4,392)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/01/2026	52,675	19,479,078	369.8	649,478		614,918		355,208			(34,561)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/01/2026	25,816	9,699,659	375.72	261,260		247,357		130,263			(13,902)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/04/2026	15,086	5,590,486	370.57	181,638		172,001		98,305			(9,636)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/04/2026	10,090	3,792,114	375.82	101,911		96,505		50,797			(5,407)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/05/2026	17,116	6,336,507	370.21	208,644		197,586		113,534			(11,058)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/06/2026	7,565	2,882,832	381.09	63,543		60,179		28,984			(3,364)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/08/2026	51,716	19,190,371	371.07	613,873		581,435		329,912			(32,438)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/01/2025	10,459	3,893,643	372.29	86,388		79,132		42,847			(7,256)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/08/2026	22,233	8,360,701	376.05	223,219		211,424		110,992			(11,795)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/11/2026	11,702	4,339,650	370.85	140,072		132,692		75,611			(7,380)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/11/2026	10,341	3,888,395	376.01	104,136		98,650		51,874			(5,486)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/12/2026	17,528	6,470,247	369.13	222,084		210,396		122,893			(11,689)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/12/2026	7,102	2,659,778	374.49	75,356		71,390		38,478			(3,966)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/14/2026	7,771	2,980,535	383.54	60,071		56,915		26,294			(3,155)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	08/04/2023	08/03/2026	9,850	3,727,050	378.37	120,057		114,220		74,859			(5,838)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2023	07/25/2025	6,396	2,445,461	382.35		54,392		50,366		28,616			(4,026)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2023	07/31/2025	6,192	2,363,879	381.78		54,215		50,236		28,785			(3,980)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2023	08/01/2025	3,331	1,264,198	379.54		32,077		29,726		17,424			(2,351)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2023	07/21/2026	13,456	5,112,734	379.96		154,694		147,081		95,235			(7,613)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2023	07/24/2026	45,310	17,306,653	381.96		487,365		463,448		296,506			(23,917)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2023	07/27/2026	10,335	3,950,738	382.27		110,146		104,755		66,948			(5,390)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2023	07/28/2026	9,837	3,760,530	382.28		104,855		99,728		63,745			(5,127)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2023	07/31/2026	34,059	12,981,737	381.15		377,824		359,402		231,427			(18,422)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/09/2023	08/01/2025	8,295	3,071,950	370.35		77,390		71,916		43,009			(5,474)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/09/2023	08/08/2025	4,224	1,577,754	373.5		34,639		32,212		18,312			(2,427)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/09/2023	07/31/2026	34,847	12,929,001	371.02		419,212		399,507		235,671			(19,705)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/09/2023	08/03/2026	9,415	3,479,180	369.53		118,913		113,339		68,229			(5,574)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/09/2023	08/04/2026	10,283	3,793,252	368.88		132,550		126,342		76,746			(6,208)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/09/2023	08/07/2026	27,750	10,261,658	369.79		347,985		331,732		199,209			(16,252)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/10/2023	08/08/2024	10,915	4,001,180	366.59		91,137		78,985		42,195			(12,152)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/10/2023	08/08/2024			403.25		(2,292)		(1,986)		(462)			306				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/10/2023	08/09/2024	3,279	1,200,650	366.16		28,069		24,336		13,179			(3,732)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/10/2023	08/09/2024			400.65		(951)		(824)		(212)			126				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/10/2023	08/09/2024	11,472	4,203,038	366.38		97,051		84,147		45,254			(12,904)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/10/2023	08/09/2024			403.02		(2,524)		(2,188)		(510)			336				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/10/2023	07/19/2024	6,094	1,862,421	305.62		33,638		28,889		15,712			(4,749)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/10/2023	07/19/2024			329.65		(1,523)		(1,308)		(420)			215				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/10/2023	07/24/2024	3,697	1,129,024	305.41		20,887		17,981		9,898			(2,906)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/10/2023	07/24/2024			327.29		(1,368)		(1,178)		(417)			190				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/10/2023	07/26/2024	3,235	989,155	305.74		17,891		15,416		8,397			(2,475)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/10/2023	07/26/2024			323.03		(2,200)		(1,896)		(776)			304				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/10/2023	07/26/2024	15,511	4,744,510	305.89		84,842		73,106		39,591			(11,736)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/10/2023	07/26/2024			327.49		(5,739)		(4,945)		(1,725)			794				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/31/2024	9,103	2,783,279	305.75		50,704		43,790		23,937			(6,914)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/31/2024			328.45		(3,004)		(2,594)		(899)			410				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/01/2024	4,441	1,355,414	305.18		25,849		22,334		12,455			(3,515)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/01/2024			322.52		(3,331)		(2,878)		(1,216)			453				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/02/2024	5,342	1,614,723	302.27		38,142		32,970		20,287			(5,172)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/02/2024			319.89		(5,609)		(4,849)		(2,226)			761				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/02/2024	7,032	2,131,959	303.19		47,183		40,785		24,348			(6,398)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/02/2024			321.38		(6,118)		(5,288)		(2,326)			830				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/05/2024	3,241	988,320	304.91		19,351		16,749		9,456			(2,602)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/05/2024			333.6		(519)		(449)		(130)			70				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/07/2024	4,272	1,293,316	302.71		29,822		25,834		15,697			(3,987)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/07/2024			320.44		(4,272)		(3,701)		(1,695)			571				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/10/2024	3,262	986,149	302.29		22,640		19,357		11,773			(3,283)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/10/2024			318.57		(3,654)		(3,124)		(1,417)			530				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/09/2024	5,663	1,714,224	302.69		39,643		34,372		20,929			(5,271)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/09/2024			321.16		(5,210)		(4,517)		(2,041)			693				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/10/2024	7,116	2,152,284	302.46		48,815		41,736		25,232			(7,079)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/10/2024			320.61		(6,120)		(5,232)		(2,226)			887				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/11/2024	3,386	1,026,285	303.11		22,177		18,971		11,236			(3,206)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/11/2024			320.48		(2,980)		(2,549)		(1,091)			431				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/12/2024	12,912	3,921,826	303.73		81,089		69,400		40,205			(11,688)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/12/2024			321.43		(10,072)		(8,620)		(3,586)			1,452				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/12/2024	6,763	2,060,809	304.72		39,496		33,803		18,900			(5,693)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/12/2024			323.09		(4,193)		(3,589)		(1,419)			604				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/15/2024	3,221	979,814	304.19		19,648		16,842		9,620			(2,807)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/15/2024			332.57		(515)		(442)		(119)			74				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/17/2024	5,874	1,786,977	304.23		35,830		30,742		17,557			(5,088)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/17/2024			324.17		(3,231)		(2,772)		(1,072)			459				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/18/2024	3,691	1,124,723	304.75		21,701		18,628		10,449			(3,073)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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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JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/18/2024			326.62		(1,439)		(1,236)		(441)			204				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/19/2024	5,434	1,657,194	304.99		31,406		26,972		15,025			(4,434)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/19/2024			325.52		(2,499)		(2,147)		(799)			353				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/02/2024	3,097	1,134,080	366.17		26,295		22,729		12,240			(3,565)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/02/2024			379		(8,455)		(7,309)		(3,445)			1,146				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/02/2024	6,128	2,245,720	366.48		51,106		44,176		23,580			(6,930)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/02/2024			386.38		(8,395)		(7,257)		(2,809)			1,138				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/02/2024	5,816	2,131,757	366.52		48,391		41,829		22,304			(6,561)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/02/2024			402.81		(1,221)		(1,056)		(244)			166				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/05/2024	2,530	927,298	366.45		21,231		18,376		9,835			(2,855)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/05/2024			386.57		(3,441)		(2,979)		(1,157)			463				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/05/2024	13,042	4,780,336	366.53		108,902		94,260		50,340			(14,642)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/05/2024			402.76		(2,869)		(2,483)		(574)			386				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/06/2024	2,972	1,088,926	366.4		25,024		21,669		11,627			(3,355)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/06/2024			385.32		(4,607)		(3,989)		(1,601)			618				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/06/2024	2,884	1,056,859	366.47		24,196		20,952		11,215			(3,244)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/06/2024			396.98		(1,269)		(1,099)		(315)			170				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/06/2024	8,230	3,016,697	366.56		68,636		59,434		31,758			(9,203)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/06/2024			403.22		(1,728)		(1,497)		(341)			232				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/07/2024	14,137	5,188,029	366.98		115,359		99,935		52,741			(15,424)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/07/2024			403.17		(2,969)		(2,572)		(598)			397				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/07/2024	3,244	1,190,424	366.99		26,437		22,902		12,091			(3,535)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/07/2024			385.97		(4,736)		(4,103)		(1,622)			633				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/08/2024	2,508	918,805	366.29		21,296		18,457		9,948			(2,840)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/08/2024			395.77		(1,304)		(1,130)		(335)			174				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/09/2023	08/04/2025	9,744	1,006,597	103.3		20,405		19,046		14,165			(1,358)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/09/2023	08/08/2025	12,424	1,272,696	102.44		30,066		28,075		21,619			(1,991)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/09/2023	07/31/2026	192,849	20,017,681	103.8		438,730		419,267		313,804			(19,463)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/09/2023	08/03/2026	81,655	8,424,371	103.17		202,995		194,015		148,084			(8,980)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/09/2023	08/04/2026	85,801	8,857,199	103.23		211,584		202,233		154,105			(9,352)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/09/2023	08/07/2026	217,623	22,430,441	103.07		549,064		524,863		401,842			(24,201)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/09/2023	08/01/2025	27,489	2,840,471	103.33		57,178		53,355		39,609			(3,822)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	05/19/2026	13,637	4,475,995	328.22		120,895		115,258		59,445			(5,637)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	05/22/2026	19,114	6,064,104	317.26		260,021		247,933		150,349			(12,088)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	05/07/2025	10,937	3,588,341	328.1		71,679		66,340		26,760			(5,339)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	05/22/2026	22,619	7,350,410	324.96		229,425		218,759		118,878			(10,666)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	05/26/2026	17,538	5,640,864	321.64		202,951		193,553		110,676			(9,398)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	05/29/2026	12,634	4,004,760	316.99		174,032		165,997		101,216			(8,035)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	05/29/2026	24,740	8,027,111	324.46		256,961		245,097		134,560			(11,864)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	05/12/2025	11,045	3,610,143	326.86		77,835		72,083		30,186			(5,752)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	05/16/2025	14,124	4,603,932	325.97		104,772		97,077		41,730			(7,694)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	05/23/2025	15,358	4,993,811	325.17		119,562		110,876		48,909			(8,685)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	05/30/2025	10,101	3,273,800	324.12		83,487		77,487		35,261			(6,000)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	05/01/2026	16,590	5,346,849	322.29		184,990		176,207		98,911			(8,782)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	05/01/2026	18,205	5,978,409	328.39		158,426		150,905		76,976			(7,521)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	05/04/2026	19,042	6,164,267	323.72		200,972		191,460		105,333			(9,512)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	05/07/2026	10,794	3,530,757	327.09		99,532		94,835		49,550			(4,697)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	05/08/2026	16,336	5,256,197	321.76		186,553		177,758		100,833			(8,794)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	05/08/2026	18,537	6,070,779	327.5		168,140		160,213		83,196			(7,926)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	05/11/2026	10,879	3,569,861	328.13		96,321		91,794		47,247			(4,527)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	05/12/2026	12,958	4,205,810	324.58		132,720		126,488		68,888			(6,232)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	05/15/2026	14,496	4,649,145	320.73		172,797		164,708		95,046			(8,089)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	05/15/2026	27,095	8,832,817	326		262,487		250,200		133,447			(12,288)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	05/18/2026	11,589	3,746,460	323.27		125,399		119,546		66,569			(5,853)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	08/05/2025	3,348	959,062	286.43		19,090		17,846		7,008			(1,244)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	08/07/2025	7,790	2,216,083	284.49		50,538		47,253		19,792			(3,285)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	08/08/2025	14,486	4,103,046	283.25		101,795		95,187		41,466			(6,608)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	08/03/2026	6,104	1,736,988	284.56		47,300		45,249		22,041			(2,051)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	08/04/2026	48,051	13,602,865	283.09	401,849		384,441		193,312			(17,407)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	08/07/2026	163,508	46,464,017	284.17	1,294,885		1,238,948		609,268			(55,937)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	08/10/2026	33,665	9,561,915	284.03	268,829		257,248		127,033			(11,581)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	06/04/2025	13,082	4,869,551	372.24	103,607		96,364		56,395			(7,243)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	06/04/2025	2,425	915,206	377.47	14,984		13,936		7,408			(1,048)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/15/2026	51,661	19,053,112	368.81	626,132		597,416		368,260			(28,716)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/15/2026	21,232	7,956,145	374.72	211,048		201,369		113,978			(9,679)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/15/2025	13,683	5,068,294	370.4	115,761		107,414		64,515			(8,346)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/18/2026	16,022	5,895,724	367.98	199,793		190,657		118,903			(9,136)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/19/2026	14,934	5,515,786	369.34	178,314		170,169		104,158			(8,145)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/19/2026	15,965	6,017,544	376.93	147,353		140,622		76,969			(6,731)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/22/2026	47,460	17,411,764	366.87	614,136		586,166		371,187			(27,971)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/22/2026	35,396	13,241,979	374.11	360,685		344,258		196,902			(16,427)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/26/2026	16,394	6,023,570	367.43	208,857		199,382		125,345			(9,475)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/26/2026	13,874	5,182,809	373.57	144,287		137,741		79,512			(6,546)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/29/2026	39,939	14,694,101	367.91	501,639		478,949		299,277			(22,690)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/29/2026	32,903	12,310,197	374.14	336,265		321,055		183,786			(15,210)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	06/01/2026	14,449	5,344,503	369.88	170,502		162,812		99,112			(7,689)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	06/04/2026	25,410	9,497,518	373.77	263,756		251,896		145,184			(11,860)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/16/2025	13,202	4,890,709	370.46	111,555		103,524		62,090			(8,031)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/19/2025	12,549	4,724,268	376.46	80,064		74,327		39,988			(5,737)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/22/2025	20,187	7,499,774	371.52	163,311		151,664		89,487			(11,647)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/23/2025	17,372	6,412,615	369.14	156,520		145,374		89,424			(11,145)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/23/2025	15,537	5,816,546	374.37	110,157		102,313		57,339			(7,844)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/28/2025	14,216	5,274,548	371.03	118,277		109,919		65,530			(8,358)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/30/2025	12,826	4,731,112	368.87	117,614		109,329		67,674			(8,285)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/30/2025	13,477	5,034,176	373.53	100,002		92,957		53,106			(7,045)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/15/2023	08/11/2025	6,865	2,540,731	370.09	59,384		55,698		36,533			(3,686)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/15/2023	08/14/2025	3,714	1,373,730	369.86	32,499		30,490		20,086			(2,009)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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
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AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2023	08/07/2026	14,871	5,482,101	368.64		179,495		172,057		112,338			(7,438)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2023	08/10/2026	16,067	5,921,556	368.55		194,734		186,687		122,083			(8,047)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2023	08/11/2026	12,500	4,601,776	368.14		153,626		147,284		96,753			(6,342)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2023	08/14/2026	15,909	5,865,022	368.65		192,504		184,579		120,602			(7,926)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	08/16/2023	08/15/2024	172,209	54,881,375	318.69		1,256,813		1,104,472		503,790			(152,341)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	08/16/2023	08/15/2025	8,624	2,748,297	318.69		87,764		82,460		48,665			(5,304)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	08/16/2023	08/15/2024	183,110	66,705,054	364.29		1,417,270		1,245,479		869,124			(171,790)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	08/16/2023	08/15/2025	15,389	5,606,154	364.29		163,896		153,990		113,078			(9,906)				03
AUG 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	08/16/2023	08/15/2024	103,273,002	103,273,002	4,437.86		4,006,992		3,521,296		1,968,383			(485,696)				03
AUG 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	08/16/2023	08/15/2024	77,259,734	77,259,734	4,437.86		3,476,688		3,055,271		1,683,233			(421,417)				03
AUG 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	08/16/2023	08/15/2024	4,581,493	4,581,493	4,437.86		209,374		183,996		101,106			(25,379)				03
AUG 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	08/16/2023	08/15/2024	11,744,018	11,744,018	4,437.86		564,887		496,416		271,045			(68,471)				03
AUG 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	08/16/2023	08/15/2024	18,389,683	18,389,683	4,437.86		893,739		785,407		428,586			(108,332)				03
AUG 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	08/16/2023	08/15/2024	9,609,407	9,609,407	4,437.86		525,635		461,921		248,883			(63,713)				03
AUG 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	08/16/2023	08/15/2024	8,876,066	8,876,066	4,437.86		379,896		333,848		185,218			(46,048)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/15/2023	08/13/2025	3,769	1,441,782	382.54		26,419		24,817		17,128			(1,601)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/15/2023	08/14/2025	2,963	1,119,002	377.6		25,872		24,306		17,354			(1,566)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/15/2023	08/04/2026	14,035	5,299,862	377.61		150,287		144,175		109,923			(6,111)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/15/2023	08/07/2026	32,852	12,458,939	379.25		332,763		319,268		241,802			(13,495)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/15/2023	08/10/2026	23,322	8,834,702	378.81		240,236		230,520		175,014			(9,715)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/15/2023	08/14/2026	18,782	7,102,984	378.18		198,105		190,123		144,763			(7,982)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/15/2023	08/08/2025	4,245	1,596,929	376.18		39,205		36,812		26,494			(2,393)				03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	08/17/2023	08/15/2024	8,090	35,902,642	4,437.86		1,316,499		1,166,564		2,139,285			(149,935)				03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	08/17/2023	08/15/2024			4,708.57						(1,068,469)							03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	08/17/2023	08/15/2024	12,136	53,856,449	4,437.86		2,383,569		2,112,107		3,209,076			(271,462)				03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	08/17/2023	08/15/2024			4,775.14						(1,316,924)							03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	08/17/2023	08/15/2024	738	3,276,339	4,437.86		158,898		140,801		195,223			(18,097)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/17/2023	.08/15/2024		4,815.08						(70,766)							03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/17/2023	.08/15/2024	1,398	6,202,131	4,437.86	317,481		281,324		369,558			(36,158)				03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/17/2023	.08/15/2024		4,841.71						(122,904)							03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/17/2023	.08/15/2024	2,011	8,923,560	4,437.86	472,232		418,450		531,717			(53,782)				03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/17/2023	.08/15/2024		4,859.46						(166,703)							03
AUG 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/17/2023	.08/15/2024	1,400	6,835,140	4,881.65	209,269		185,436		107,629			(23,833)				03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/17/2023	.08/15/2024	794	3,523,883	4,437.86	226,352		200,573		209,973			(25,779)				03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/17/2023	.08/15/2024		4,992.59						(40,449)							03
AUG 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/17/2023	.08/15/2025	479	2,339,677	4,881.65	180,655		170,439		115,858			(10,216)				03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/17/2023	.08/15/2024	673	2,988,854	4,437.86	128,630		113,980		178,093			(14,650)				03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/17/2023	.08/15/2024		4,764.04						(75,570)							03
AUG 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	B4TYDEB6GKMZ0031MB27	.08/17/2023	.08/15/2024	2,418	12,341,738	5,103.54	183,885		162,943		76,552			(20,942)				03
AUG 24	VAGLB: Index Universal Life	N/A	Equity / Index	NA	7H6GLXDRUGQFUS7PNE97	.08/17/2023	.08/15/2024	47,916	13,754,761	287.06	309,058		273,860		189,813			(35,198)				03
AUG 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.08/18/2023	.08/15/2025	26,984	7,612,718	282.12	172,133		162,623		86,436			(9,510)				03
AUG 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.08/18/2023	.08/15/2025	1,631	471,475	289.16	6,352		6,001		2,617			(351)				03
AUG 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.08/18/2023	.08/11/2026	36,129	10,276,095	284.43	243,998		235,002		132,486			(8,995)				03
AUG 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.08/18/2023	.08/14/2026	115,666	32,755,327	283.19	836,710		805,949		465,022			(30,761)				03
AUG 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.08/18/2023	.08/17/2026	65,355	18,409,171	281.68	512,654		493,859		293,007			(18,796)				03
AUG 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.08/18/2023	.08/11/2025	3,951	1,121,765	283.93	22,277		21,039		10,649			(1,238)				03
AUG 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.08/18/2023	.08/14/2025	13,170	3,754,083	285.05	68,932		65,118		31,998			(3,814)				03
AUG 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMPRO8K5P83	.08/17/2023	.08/15/2024	103,114	23,709,950	229.94	344,400		306,026		251,294			(38,373)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	.08/21/2023	.06/08/2026	15,661	5,818,573	371.54	153,162		147,305		99,861			(5,856)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	.08/21/2023	.06/09/2026	24,557	9,128,332	371.72	238,940		229,813		155,373			(9,127)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	.08/21/2023	.06/12/2026	46,267	17,156,581	370.82	464,979		447,270		305,925			(17,709)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	.08/21/2023	.06/12/2026	38,444	14,485,285	376.79	312,934		301,015		190,528			(11,918)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	.08/21/2023	.06/15/2026	20,097	7,486,828	372.54	190,718		183,475		122,826			(7,242)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	.08/21/2023	.06/16/2026	27,870	10,496,362	376.62	229,091		220,399		139,795			(8,691)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/18/2026	29,571	10,966,834	370.87		297,480		286,216		195,833			(11,264)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/18/2026	35,302	13,313,406	377.13		284,886		274,099		172,870			(10,787)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/22/2026	21,354	7,978,255	373.62		195,816		188,430		124,587			(7,386)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/23/2026	20,608	7,601,724	368.88		222,356		213,977		150,045			(8,379)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/23/2026	19,257	7,345,960	381.47		133,066		128,052		75,926			(5,014)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/26/2026	40,271	14,875,683	369.39		428,080		411,996		286,975			(16,084)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/26/2026	35,221	13,237,959	375.85		299,382		288,133		184,983			(11,248)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/06/2025	28,399	10,579,558	372.53		184,595		173,570		120,496			(11,025)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/10/2025	15,769	5,867,328	372.07		105,182		98,938		69,264			(6,244)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/12/2025	15,316	5,703,500	372.4		100,776		94,812		66,049			(5,964)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/13/2025	20,946	7,867,808	375.62		117,718		110,762		73,508			(6,956)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/18/2025	23,348	8,751,221	374.81		137,522		129,457		87,035			(8,065)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/20/2025	23,616	8,843,596	374.48		141,458		133,187		90,200			(8,271)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/24/2025	18,769	6,987,169	372.27		125,753		118,444		82,912			(7,309)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/26/2025	16,817	6,263,309	372.44		112,001		105,511		73,681			(6,490)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/27/2025	13,962	5,227,879	374.44		84,469		79,582		54,000			(4,888)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/05/2026	36,939	13,601,482	368.21		404,118		388,621		274,204			(15,497)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/05/2026	35,637	13,337,957	374.27		316,103		303,981		198,880			(12,122)				03
AUG 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Annuity		Index	International	08/18/2023	08/08/2025	35,800	3,665,877	102.4		73,676		69,662		62,797			(4,013)				03
AUG 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Annuity		Index	International	08/18/2023	08/14/2025	25,133	2,586,678	102.92		47,426		44,864		39,819			(2,562)				03
AUG 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Annuity		Index	International	08/18/2023	08/15/2025	30,055	3,067,370	102.06		65,789		62,241		56,621			(3,549)				03
AUG 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Annuity		Index	International	08/18/2023	08/07/2026	115,528	11,875,090	102.79		262,132		252,666		223,435			(9,466)				03
AUG 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Annuity		Index	International	08/18/2023	08/10/2026	126,224	12,975,830	102.8		286,276		275,967		244,028			(10,309)				03
AUG 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Annuity		Index	International	08/18/2023	08/14/2026	297,766	30,529,923	102.53		702,429		677,227		602,299			(25,202)				03
AUG 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Annuity		Index	International	08/18/2023	08/17/2026	114,951	11,699,682	101.78		300,941		290,173		262,322			(10,768)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		Index	NA	08/22/2023	08/16/2024	12,881	4,680,019	363.32		101,762		90,960		66,138			(10,802)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		Index	NA	08/22/2023	08/16/2024			399.65		(2,319)		(2,073)		(1,053)			246				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		Index	NA	08/22/2023	08/19/2024	8,342	3,019,855	362.01		71,323		63,816		47,614			(7,508)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		Index	NA	08/22/2023	08/19/2024			380.23		(14,014)		(12,539)		(8,805)			1,475				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/19/2024	13,852	5,014,740	362.01		118,439		105,972		79,068			(12,467)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/19/2024			397.74		(3,325)		(2,975)		(1,552)			350				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/09/2024	18,395	6,741,918	366.51		118,647		105,802		71,766			(12,845)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/09/2024			386.31		(15,820)		(14,107)		(8,934)			1,713				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/20/2024	3,626	1,311,850	361.76		31,476		28,172		21,124			(3,304)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/20/2024			379.63		(6,491)		(5,810)		(4,108)			681				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/20/2024	19,281	6,975,487	361.78		167,166		149,619		112,147			(17,548)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/20/2024			396.58		(5,399)		(4,832)		(2,579)			567				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/21/2024	3,770	1,365,582	362.21		31,933		28,590		21,265			(3,343)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/21/2024			380.81		(6,032)		(5,401)		(3,769)			631				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/21/2024	18,808	6,813,900	362.28		158,743		142,125		105,529			(16,618)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/21/2024			398.3		(4,326)		(3,873)		(1,982)			453				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/09/2024	6,054	2,219,639	366.64		38,746		34,551		23,359			(4,195)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/09/2024			402.63		(666)		(594)		(287)			72				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/12/2024	3,454	1,263,424	365.81		23,382		20,872		14,394			(2,510)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/12/2024			386.49		(2,970)		(2,651)		(1,674)			319				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/12/2024	11,730	4,291,043	365.83		79,409		70,885		48,803			(8,524)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/12/2024			401.68		(1,525)		(1,361)		(670)			164				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/13/2024	13,043	4,765,773	365.4		90,777		81,060		56,356			(9,717)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/13/2024			399.13		(2,478)		(2,213)		(1,115)			265				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/14/2024	5,797	2,119,471	365.6		39,885		35,628		24,691			(4,257)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/14/2024			384.56		(6,203)		(5,541)		(3,609)			662				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/14/2024	17,405	6,363,133	365.6		119,744		106,962		74,128			(12,782)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/14/2024			401.4		(2,437)		(2,177)		(1,064)			260				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/15/2024	18,679	6,803,771	364.25		139,531		124,679		88,943			(14,852)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/15/2024			399.71		(3,362)		(3,004)		(1,496)			358				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/16/2024	8,222	2,976,065	361.95		70,301		62,839		46,906			(7,462)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/16/2024			379.57		(14,553)		(13,009)		(9,196)			1,545				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/22/2023	08/16/2024	4,956	1,794,508	362.08		42,028		37,567		27,996			(4,461)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2023	08/16/2024	.....	.....	383.1	.....	(6,195)	.....	(5,538)	.....	(3,713)	.....	.....	658	.....	.....	.....	03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2023	08/16/2024	7,934	2,874,820	362.34	.....	66,329	.....	59,288	.....	43,940	.....	.....	(7,040)	.....	.....	.....	03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2023	08/16/2024	.....	.....	396.82	.....	(2,063)	.....	(1,844)	.....	(985)	.....	.....	219	.....	.....	.....	03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	07/14/2025	7,439	1,733,924	233.1	.....	26,035	.....	24,637	.....	21,799	.....	.....	(1,398)	.....	.....	.....	03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	07/17/2025	8,016	1,866,435	232.83	.....	28,698	.....	27,164	.....	24,190	.....	.....	(1,534)	.....	.....	.....	03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	07/18/2025	19,090	4,473,430	234.33	.....	60,516	.....	57,285	.....	49,852	.....	.....	(3,231)	.....	.....	.....	03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	07/21/2025	5,696	1,333,278	234.06	.....	18,456	.....	17,475	.....	15,338	.....	.....	(981)	.....	.....	.....	03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	07/24/2025	4,287	999,630	233.19	.....	15,004	.....	14,209	.....	12,601	.....	.....	(794)	.....	.....	.....	03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	07/25/2025	15,434	3,608,198	233.79	.....	51,394	.....	48,677	.....	42,871	.....	.....	(2,717)	.....	.....	.....	03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	07/31/2025	10,180	2,385,221	234.3	.....	32,577	.....	30,869	.....	27,113	.....	.....	(1,707)	.....	.....	.....	03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	08/01/2025	19,438	4,523,331	232.71	.....	71,336	.....	67,603	.....	60,357	.....	.....	(3,733)	.....	.....	.....	03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	08/04/2025	10,479	2,438,053	232.66	.....	38,668	.....	36,653	.....	32,810	.....	.....	(2,015)	.....	.....	.....	03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	08/07/2025	6,127	1,425,136	232.6	.....	22,731	.....	21,552	.....	19,351	.....	.....	(1,180)	.....	.....	.....	03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	08/08/2025	19,469	4,516,430	231.98	.....	76,124	.....	72,179	.....	65,193	.....	.....	(3,945)	.....	.....	.....	03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	08/14/2025	9,024	2,088,089	231.4	.....	36,997	.....	35,096	.....	32,050	.....	.....	(1,901)	.....	.....	.....	03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	08/15/2025	10,588	2,431,965	229.69	.....	49,658	.....	47,110	.....	43,777	.....	.....	(2,548)	.....	.....	.....	03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	08/21/2025	9,040	2,065,267	228.46	.....	46,646	.....	44,272	.....	41,699	.....	.....	(2,374)	.....	.....	.....	03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	07/11/2025	7,843	1,831,187	233.49	.....	26,508	.....	25,079	.....	22,044	.....	.....	(1,430)	.....	.....	.....	03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	07/25/2024	4,286	999,552	233.21	.....	9,258	.....	8,235	.....	6,100	.....	.....	(1,023)	.....	.....	.....	03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	07/25/2024	.....	.....	256.72	.....	.....	.....	.....	.....	(32)	.....	.....	.....	.....	.....	.....	03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	08/09/2024	4,491	1,041,903	231.98	.....	11,633	.....	10,403	.....	8,086	.....	.....	(1,230)	.....	.....	.....	03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	08/09/2024	.....	.....	255.35	.....	.....	.....	.....	.....	(63)	.....	.....	.....	.....	.....	.....	03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	08/21/2024	5,231	1,199,108	229.21	.....	18,624	.....	16,721	.....	14,232	.....	.....	(1,904)	.....	.....	.....	03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	08/21/2024	.....	.....	252.35	.....	.....	.....	.....	.....	(185)	.....	.....	.....	.....	.....	.....	03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	08/24/2023	08/04/2025	280	1,314,128	4,690.13	.....	127,086	.....	120,974	.....	90,519	.....	.....	(6,112)	.....	.....	.....	03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	08/24/2023	08/14/2025	231	1,072,163	4,636.78	.....	113,213	.....	107,844	.....	82,179	.....	.....	(5,369)	.....	.....	.....	03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	08/24/2023	08/22/2025	252	1,159,066	4,597.46	.....	130,129	.....	124,026	.....	95,871	.....	.....	(6,103)	.....	.....	.....	03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	08/24/2023	07/20/2026	273	1,276,455	4,669.16	.....	175,633	.....	169,983	.....	135,020	.....	.....	(5,650)	.....	.....	.....	03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.07/24/2026	272	1,220,922	4,488.52	203,510		196,988		160,682			(6,522)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.07/24/2026	567	2,777,951	4,902.41	296,369		286,872		218,762			(9,497)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.07/28/2026	264	1,241,040	4,697.53	166,841		161,515		127,647			(5,326)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.07/31/2026	229	1,048,266	4,571.79	161,347		156,210		125,892			(5,137)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.07/31/2026	261	1,298,177	4,980.92	127,146		123,098		92,662			(4,048)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.08/07/2026	341	1,512,581	4,440.93	266,509		258,080		212,136			(8,429)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.08/07/2026	659	3,213,106	4,872.55	359,238		347,876		267,484			(11,362)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.08/10/2026	212	980,793	4,630.75	142,738		138,236		110,759			(4,502)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.08/14/2026	232	1,059,814	4,572.5	164,402		159,236		128,596			(5,166)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.08/14/2026	417	2,010,265	4,822.63	239,004		231,493		179,810			(7,510)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.08/17/2026	213	982,828	4,621.81	145,019		140,474		112,846			(4,544)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.08/18/2026	220	1,002,063	4,549.04	159,359		154,370		125,381			(4,989)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.08/21/2026	292	1,332,406	4,562.41	209,600		203,056		164,477			(6,544)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.08/21/2026	277	1,328,216	4,794.14	163,742		158,630		124,029			(5,112)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.07/25/2025	318	1,533,757	4,829.21	118,938		113,136		80,736			(5,802)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	Q2RNE81BXP4ROTDBPU41	.08/24/2023	.08/21/2025	4,458	1,668,448	374.25	42,423		40,487		30,928			(1,936)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	Q2RNE81BXP4ROTDBPU41	.08/24/2023	.08/22/2025	2,758	1,034,038	374.93	25,520		24,357		18,542			(1,163)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	Q2RNE81BXP4ROTDBPU41	.08/24/2023	.08/22/2025	1,351	519,873	384.84	8,006		7,641		5,499			(365)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	Q2RNE81BXP4ROTDBPU41	.08/24/2023	.06/26/2026	303	114,701	379.14	2,860		2,768		2,174			(91)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	Q2RNE81BXP4ROTDBPU41	.08/24/2023	.08/14/2026	19,593	7,375,212	376.43	208,884		202,507		161,477			(6,377)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	Q2RNE81BXP4ROTDBPU41	.08/24/2023	.08/17/2026	16,127	6,030,410	373.93	187,492		181,784		146,254			(5,708)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	Q2RNE81BXP4ROTDBPU41	.08/24/2023	.08/18/2026	7,893	2,948,104	373.53	93,037		90,208		72,679			(2,830)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	Q2RNE81BXP4ROTDBPU41	.08/24/2023	.08/21/2026	38,767	14,500,647	374.05	449,623		435,985		350,679			(13,637)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	Q2RNE81BXP4ROTDBPU41	.08/24/2023	.08/15/2025	6,178	2,318,354	375.27	56,066		53,486		40,586			(2,580)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.08/25/2023	.08/18/2025	6,699	1,890,697	282.25	42,626		40,672		21,281			(1,954)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.08/25/2023	.08/21/2025	5,302	1,491,812	281.39	35,733		34,102		18,251			(1,631)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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	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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/25/2023	08/22/2025	14,371	4,060,416	282.54	89,956		85,855		44,657			(4,100)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/25/2023	06/26/2026	501	143,062	285.69	3,092		2,993		1,611			(99)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/25/2023	08/18/2026	31,511	8,879,575	281.79	246,648		239,146		140,280			(7,502)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/25/2023	08/21/2026	126,489	35,582,626	281.31	1,016,178		985,356		583,132			(30,822)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/25/2023	08/24/2026	34,613	9,749,368	281.67	273,286		265,020		155,947			(8,266)				03
JUL 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	07/31/2025	6,971	1,312,036	188.22	33,251		31,778		19,864			(1,473)				03
AUG 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/01/2025	8,961	1,680,038	187.48	45,523		43,510		27,675			(2,013)				03
AUG 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/07/2025	8,643	1,619,142	187.34	44,510		42,559		27,252			(1,952)				03
AUG 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/08/2025	5,664	1,063,214	187.72	28,319		27,079		17,173			(1,240)				03
AUG 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/15/2025	6,575	1,227,354	186.68	35,832		34,278		22,370			(1,554)				03
AUG 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/21/2025	5,027	933,421	185.69	29,608		28,335		18,998			(1,273)				03
AUG 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/28/2025	9,545	1,784,825	186.99	51,161		48,983		31,834			(2,179)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/22/2024	2,601	942,895	362.55	26,553		24,248		14,316			(2,306)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/22/2024			390.33	(2,315)		(2,114)		(830)			201				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/22/2024	20,650	7,491,682	362.8	208,148		190,074		111,522			(18,074)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/22/2024			398.95	(6,814)		(6,223)		(1,999)			592				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/23/2024	2,623	953,726	363.64	25,309		23,118		13,299			(2,192)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/23/2024			378.42	(7,396)		(6,756)		(3,430)			640				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/23/2024	11,378	4,138,494	363.73	109,228		99,770		57,292			(9,458)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/23/2024			383.32	(20,594)		(18,811)		(8,645)			1,783				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/23/2024	13,081	4,758,719	363.78	125,188		114,348		65,613			(10,840)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/23/2024			398.66	(4,578)		(4,182)		(1,335)			396				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/23/2024	20,011	7,293,041	364.46	184,697		168,704		95,140			(15,993)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/23/2024			400.91	(5,203)		(4,752)		(1,463)			451				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/26/2024	3,513	1,277,002	363.46	34,327		31,379		18,167			(2,948)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/26/2024			380.49	(8,362)		(7,644)		(3,729)			718				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/26/2024	3,249	1,181,796	363.71	31,323		28,633		16,479			(2,690)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/26/2024			382.33	(6,531)		(5,970)		(2,811)			561				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/27/2024	4,296	1,562,267	363.63	41,631		38,066		21,963			(3,565)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	08/29/2023	08/27/2024			382.02		(8,936)		(8,171)		(3,868)			765				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	08/29/2023	08/26/2024	16,776	6,100,830	363.67		162,054		148,138		85,344			(13,916)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	08/29/2023	08/26/2024			399.28		(5,536)		(5,061)		(1,614)			475				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA	08/29/2023	08/24/2026	11,002	4,034,272	366.69		153,806		149,428		91,279			(4,378)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	08/29/2023	08/27/2024	19,583	7,121,685	363.66		189,567		173,333		99,880			(16,234)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	08/29/2023	08/27/2024			399.2		(6,463)		(5,909)		(1,926)			553				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA	08/29/2023	08/25/2026	14,182	5,204,015	366.95		196,844		191,245		116,422			(5,598)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	08/29/2023	08/28/2024	5,181	1,888,923	364.6		47,715		43,640		24,598			(4,075)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	08/29/2023	08/28/2024			382.58		(10,258)		(9,382)		(4,403)			876				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA	08/29/2023	08/28/2026	20,749	7,626,545	367.57		282,803		274,782		166,090			(8,021)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	08/29/2023	08/28/2024	2,588	943,598	364.55		23,891		21,851		12,338			(2,040)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	08/29/2023	08/28/2024			389.4		(2,614)		(2,391)		(973)			223				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	08/29/2023	08/28/2024	13,717	5,002,107	364.66		125,924		115,170		64,820			(10,754)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	08/29/2023	08/28/2024			400.77		(3,841)		(3,513)		(1,083)			328				03
AUG 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Spread	Index		Index	NA	08/29/2023	08/02/2024	4,092	764,187	186.74		15,960		14,492		7,322			(1,468)				03
AUG 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Spread	Index		Index	NA	08/29/2023	08/02/2024			204.87		(327)		(297)		(82)			30				03
AUG 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Spread	Index		Index	NA	08/29/2023	08/28/2024	4,582	849,308	185.34		21,354		19,530		10,925			(1,824)				03
AUG 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Spread	Index		Index	NA	08/29/2023	08/28/2024			204.2		(504)		(461)		(156)			43				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA	08/29/2023	08/15/2025	6,641	2,435,210	366.68		73,386		70,204		42,938			(3,182)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA	08/29/2023	08/20/2025	2,606	955,349	366.62		28,951		27,704		16,980			(1,246)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA	08/29/2023	08/22/2025	4,961	1,815,215	365.9		56,803		54,364		33,656			(2,439)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA	08/29/2023	07/30/2025	4,823	912,311	189.14		21,320		20,374		12,413			(946)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA	08/29/2023	08/27/2025	2,538	936,316	368.98		25,756		24,658		14,615			(1,098)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA	08/29/2023	08/28/2025	2,662	974,936	366.18		30,245		28,958		17,881			(1,288)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA	08/29/2023	08/14/2026	15,928	5,837,387	366.49		223,149		216,738		132,580			(6,411)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA	08/29/2023	08/17/2026	19,814	7,229,302	364.85		292,065		283,697		177,075			(8,368)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA	08/29/2023	08/18/2026	14,354	5,220,844	363.72		218,899		212,633		134,506			(6,266)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA	08/29/2023	08/21/2026	41,358	15,101,329	365.14		605,062		587,791		365,755			(17,272)				03
AUG 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		03
Options	Index		Index	International	08/28/2023	08/21/2026	294,957	30,129,860	102.15		895,195		869,641		635,527			(25,553)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/28/2023	08/24/2026	108,862	11,138,763	102.32		323,320		314,116		228,540			(9,204)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/28/2023	08/25/2026	115,838	11,867,591	102.45		338,362		328,739		238,245			(9,623)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/28/2023	08/18/2025	31,618	3,207,693	101.45		95,962		91,819		67,096			(4,143)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/28/2023	08/21/2025	23,277	2,366,792	101.68		68,271		65,336		47,341			(2,935)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/28/2023	08/22/2025	48,075	4,906,561	102.06		133,024		127,313		90,912			(5,712)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/28/2023	07/17/2026	2,498	258,093	103.34		6,409		6,220		4,371			(189)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/28/2023	08/18/2026	106,765	10,864,452	101.76		340,475		330,729		244,473			(9,746)				03
AUG 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	08/30/2023	08/02/2024	2,561	1,702,305	664.68		59,494		54,182		17,656			(5,312)				03
AUG 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	08/30/2023	08/02/2024			716.52													03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/11/2025	14,174	5,300,751	373.98		113,675		108,652		57,538			(5,022)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/17/2025	16,549	6,206,089	375.01		127,428		121,848		63,482			(5,581)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/18/2025	12,087	4,556,436	376.97		85,092		81,371		40,957			(3,721)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	06/29/2026	11,942	4,394,050	367.94		158,952		154,331		91,027			(4,621)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	06/29/2026	13,274	5,006,880	377.19		130,618		126,821		65,431			(3,797)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	06/30/2026	17,667	6,563,739	371.53		209,881		203,786		114,407			(6,095)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	06/30/2026	11,940	4,490,171	376.07		122,143		118,596		62,247			(3,547)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/02/2026	23,262	8,596,683	369.56		294,496		285,960		165,084			(8,536)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/02/2026	35,875	13,465,364	375.34		376,330		365,422		194,059			(10,908)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/06/2026	16,946	6,210,569	366.49		236,737		229,901		138,243			(6,836)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/06/2026	16,458	6,211,319	377.41		161,451		156,789		80,715			(4,662)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/07/2026	19,071	7,007,423	367.44		258,793		251,327		149,301			(7,465)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/09/2026	15,367	5,716,786	372.01		180,566		175,367		97,889			(5,199)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/10/2026	40,606	14,853,291	365.79		580,261		563,570		342,134			(16,690)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/01/2025	14,386	5,348,369	371.77		126,311		120,647		66,122			(5,664)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/10/2026	43,581	16,216,468	372.1		510,769		496,077		276,636			(14,691)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/13/2026	15,420	5,721,195	371.02		187,355		181,982		103,118			(5,373)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/13/2026	14,159	5,361,970	378.69		133,522		129,692		65,546			(3,830)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/14/2026	15,680	5,818,427	371.08		190,195		184,745		104,632			(5,450)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/15/2026	13,217	4,984,459	377.13		131,507		127,743		66,213			(3,765)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/17/2026	40,087	14,833,771	370.04		503,492		489,106		280,970			(14,385)				03
JUL 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/17/2026	53,608	20,208,529	376.97		536,614		521,282		271,063			(15,332)				03
JUL 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/03/2025	25,951	9,657,297	372.14		224,474		214,438		116,851			(10,036)				03
JUL 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/09/2025	12,931	4,808,427	371.84		113,926		108,878		59,767			(5,048)				03
JUL 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/11/2025	16,698	6,143,825	367.94		173,992		166,305		97,357			(7,687)				03
AUG 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	08/30/2023	08/13/2024	2,231	1,463,039	655.73		58,657		53,586		17,215			(5,071)				03
AUG 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	08/30/2023	08/13/2024			700.57													03
AUG 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	08/30/2023	08/29/2024	3,665	2,349,712	641.15		114,783		105,297		40,381			(9,486)				03
AUG 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	08/30/2023	08/29/2024			689.47													03
JUL 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	08/30/2023	07/25/2025	4,049	1,410,066	348.21		35,149		33,628		14,566			(1,522)				03
JUL 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	08/30/2023	07/31/2025	5,298	1,845,296	348.29		46,200		44,217		19,091			(1,983)				03
AUG 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	08/30/2023	08/01/2025	2,948	1,023,761	347.28		26,826		25,677		11,376			(1,150)				03
AUG 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	08/30/2023	08/05/2025	2,957	1,032,240	349.08		24,957		23,894		10,165			(1,064)				03
AUG 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	08/30/2023	08/08/2025	5,267	1,823,369	346.19		50,457		48,316		21,994			(2,141)				03
AUG 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	08/30/2023	08/15/2025	5,815	1,991,179	342.45		65,123		62,386		30,896			(2,736)				03
AUG 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	08/30/2023	08/19/2025	2,562	880,955	343.9		27,102		25,970		12,500			(1,132)				03
AUG 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	08/30/2023	08/22/2025	4,957	1,699,867	342.89		54,830		52,548		25,799			(2,281)				03
AUG 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	08/30/2023	08/29/2025	4,853	1,672,538	344.65		50,179		48,111		22,805			(2,068)				03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	08/30/2023	07/29/2024	2,836	983,386	346.8		17,893		16,276		5,694			(1,617)				03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	08/30/2023	07/29/2024			380.87						(35)							03
AUG 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	08/30/2023	08/29/2024	3,594	1,228,587	341.88		31,480		28,878		12,686			(2,602)				03
AUG 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	08/30/2023	08/29/2024			378.56						(106)							03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/01/2023	08/25/2025	5,384	1,520,999	282.48		33,430		32,268		16,884			(1,162)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/01/2023	08/28/2025	7,858	2,220,957	282.64		48,379		46,704		24,358			(1,675)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/01/2023	08/29/2025	41,395	11,679,270	282.14		263,529		254,417		134,391			(9,112)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/01/2023	08/14/2026	1,011	288,431	285.25		6,497		6,345		3,497			(151)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/01/2023	08/24/2026	7,396	2,076,948	280.83		60,507		59,110		35,308			(1,397)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/01/2023	08/25/2026	40,496	11,426,658	282.17		309,026		301,899		176,306			(7,127)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/01/2023	08/28/2026	185,683	52,589,037	283.22		1,341,537		1,310,683		751,892			(30,854)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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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AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/01/2023	08/31/2026	46,723	13,178,625	282.06		359,418		351,175		205,746			(8,244)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/20/2026	15,418	5,732,958	371.84		181,005		176,856		99,737			(4,149)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/20/2026	9,782	3,712,059	379.47		89,018		86,978		43,816			(2,041)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/21/2026	19,880	7,393,515	371.91		232,992		227,656		128,272			(5,336)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/21/2026	12,629	4,782,851	378.72		118,081		115,377		58,779			(2,704)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/22/2026	8,400	3,177,126	378.25		79,796		77,970		40,051			(1,826)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/23/2026	7,330	2,771,571	378.1		70,077		68,476		35,235			(1,602)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/24/2026	43,772	16,338,303	373.26		491,996		480,761		265,743			(11,235)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/24/2026	34,242	12,979,335	379.05		317,079		309,838		157,149			(7,241)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/27/2026	23,882	8,902,605	372.78		272,967		266,752		148,605			(6,216)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/27/2026	11,237	4,285,413	381.35		96,193		94,002		46,060			(2,190)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/28/2026	17,844	6,655,396	372.97		202,890		198,274		110,135			(4,616)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/28/2026	6,023	2,295,484	381.14		51,976		50,793		24,974			(1,182)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/29/2026	5,970	2,244,328	375.94		61,550		60,151		32,041			(1,399)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/30/2026	10,563	4,016,668	380.25		94,118		91,981		45,893			(2,137)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/21/2025	5,724	2,123,862	371.06		51,915		50,090		28,122			(1,824)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/31/2026	21,492	8,001,568	372.3		249,955		244,285		137,081			(5,670)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/31/2026	21,046	7,979,972	379.16		194,890		190,469		96,645			(4,421)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/22/2025	7,447	2,823,535	379.14		46,843		45,199		22,025			(1,644)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/24/2025	8,459	3,169,633	374.72		65,386		63,098		33,362			(2,288)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/25/2025	6,426	2,412,830	375.46		48,069		46,390		24,229			(1,679)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/25/2025	9,571	3,634,343	379.74		58,668		56,618		27,324			(2,050)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/29/2025	6,261	2,361,878	377.26		43,323		41,819		21,171			(1,505)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/30/2025	6,266	2,378,972	379.66		38,724		37,381		18,138			(1,343)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/31/2025	6,300	2,384,783	378.54		41,139		39,714		19,661			(1,425)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	08/01/2025	4,781	1,804,639	377.44		32,895		31,757		16,050			(1,138)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/05/2023	07/07/2026	402	1,942,087	4,826.14		240,625		235,040		166,060			(5,585)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/05/2023	07/10/2026	308	1,477,066	4,791.47		190,884		186,466		132,501			(4,418)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	09/05/2023	07/14/2026	298	1,458,374	4,891.41	168,824	164,932	115,246					(3,892)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	09/05/2023	07/17/2026	297	1,450,634	4,886.43	169,697	165,796	115,757					(3,901)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	09/05/2023	07/21/2026	353	1,739,757	4,928.63	194,377	189,926	131,824					(4,451)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	09/05/2023	07/24/2026	390	1,892,297	4,856.9	230,376	225,116	158,287					(5,261)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	09/05/2023	07/28/2026	429	2,156,430	5,028.87	215,897	210,986	143,431					(4,911)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	09/05/2023	07/31/2026	290	1,455,728	5,028.42	146,467	143,144	97,233					(3,323)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	09/05/2023	07/07/2025	376	1,759,540	4,677.14	185,023	178,385	118,970					(6,638)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	09/05/2023	07/11/2025	482	2,323,196	4,821.11	199,118	192,017	121,056					(7,101)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	09/05/2023	07/17/2025	392	1,914,632	4,884.14	150,038	144,735	89,232					(5,303)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	09/05/2023	07/24/2025	404	1,964,713	4,862.43	161,180	155,541	96,862					(5,639)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	09/05/2023	07/30/2025	373	1,808,807	4,851.3	151,948	146,678	92,190					(5,270)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	09/05/2023	08/01/2025	254	1,270,284	4,994.04	85,531	82,573	48,743					(2,958)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2023	09/03/2024	3,584	1,316,722	367.39	26,486	24,798	13,743					(1,687)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2023	09/03/2024			387.01	(4,122)	(3,859)	(1,882)					263				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2023	09/03/2024	6,217	2,284,284	367.4	45,885	42,961	23,821					(2,923)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2023	09/03/2024			397.69	(2,176)	(2,037)	(813)					139				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2023	09/03/2024	5,879	2,160,253	367.43	43,331	40,570	22,470					(2,761)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2023	09/03/2024			404.17	(882)	(826)	(298)					56				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2023	09/04/2024	7,164	2,631,965	367.38	53,015	49,646	27,555					(3,368)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2023	09/04/2024			386.89	(8,382)	(7,850)	(3,841)					533				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2023	09/04/2024	5,710	2,097,786	367.39	42,254	39,569	21,943					(2,685)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2023	09/04/2024			397.49	(2,056)	(1,925)	(776)					131				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2023	09/04/2024	6,688	2,457,504	367.43	49,360	46,224	25,618					(3,136)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2023	09/04/2024			404.17	(1,070)	(1,002)	(343)					68				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2023	09/05/2024	2,808	1,028,497	366.33	22,124	20,722	11,790					(1,402)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2023	09/05/2024			393.56	(1,600)	(1,499)	(655)					101				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2023	09/05/2024	4,626	1,695,256	366.48	36,127	33,838	19,190					(2,289)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/06/2023	09/05/2024			402.51		(879)		(823)		(308)			56				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/06/2023	08/29/2024	2,616	859,025	366.66		20,035		18,741		10,534			(1,294)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/06/2023	08/29/2024			395.52		(1,151)		(1,077)		(442)			74				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/06/2023	08/29/2024	16,726	6,134,869	366.78		127,120		118,907		66,700			(8,213)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/06/2023	08/29/2024			403.39		(2,676)		(2,503)		(900)			173				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/06/2023	08/30/2024	2,881	1,057,806	367.16		21,435		20,054		11,157			(1,381)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/06/2023	08/30/2024			381.4		(5,647)		(5,283)		(2,820)			364				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/06/2023	08/30/2024	13,515	4,964,933	367.36		99,472		93,063		51,471			(6,409)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/06/2023	08/30/2024			386.92		(15,407)		(14,415)		(6,993)			993				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/06/2023	08/30/2024	37,371	13,717,685	367.07		279,533		261,524		145,803			(18,009)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/06/2023	08/30/2024			403.15		(6,353)		(5,944)		(2,110)			409				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/06/2023	09/03/2024	2,604	955,106	366.77		19,947		18,677		10,510			(1,271)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/06/2023	09/03/2024			382.33		(4,739)		(4,438)		(2,348)			302				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	09/06/2023	08/02/2024	1,408	6,297,453	4,472.75		295,489		274,831		331,470			(20,657)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	09/06/2023	08/02/2024			4,839.83						(114,838)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	09/06/2023	08/07/2024	1,409	6,317,907	4,483.17		220,773		205,570		329,144			(15,203)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	09/06/2023	08/07/2024			4,743.8						(161,014)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	09/06/2023	08/07/2024	1,301	5,866,527	4,509.73		280,335		261,031		285,431			(19,305)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	09/06/2023	08/07/2024			4,909.3						(85,861)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	09/06/2023	08/09/2024	1,440	6,425,668	4,461.03		184,386		171,764		355,820			(12,622)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	09/06/2023	08/09/2024			4,664.72						(211,017)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	09/06/2023	08/09/2024	1,279	5,721,504	4,473.14		257,837		240,187		307,466			(17,650)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	09/06/2023	08/09/2024			4,821.78						(115,772)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	09/06/2023	08/12/2024	982	4,360,390	4,441.22		238,597		222,409		255,671			(16,188)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	09/06/2023	08/12/2024			4,865.46						(78,286)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	09/06/2023	08/14/2024	1,067	4,760,558	4,460.5		174,082		162,341		268,018			(11,742)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	09/06/2023	08/14/2024			4,727.75						(132,575)							03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/15/2024	1,172	5,183,346	4,421.33	.261,938		.244,322		.321,050			(17,616)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/15/2024		4,794.09						(120,035)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/16/2024	1,401	6,128,279	4,373.5	.195,556		.182,443		.424,051			(13,113)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/16/2024		4,583.65						(264,091)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/16/2024	1,211	5,297,720	4,374.81	.274,500		.256,094		.365,522			(18,407)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/16/2024		4,737.23						(147,801)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/19/2024	1,030	4,479,521	4,349.81	.268,072		.250,253		.328,819			(17,820)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/19/2024		4,767.8						(116,787)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/21/2024	1,072	4,696,841	4,381.3	.163,269		.152,478		.323,582			(10,791)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/21/2024		4,613.5						(190,624)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/22/2024	1,543	6,742,175	4,369.75	.361,275		.337,466		.477,334			(23,809)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/22/2024		4,744.23						(190,284)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/23/2024	1,542	6,764,585	4,387.63	.218,557		.204,195		.461,703			(14,362)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/23/2024		4,603.42						(283,525)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/23/2024	1,612	7,095,972	4,402.76	.360,024		.336,365		.468,325			(23,659)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/23/2024		4,767.88						(186,549)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/28/2024	1,671	7,356,728	4,402.59	.292,124		.273,198		.492,065			(18,926)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/28/2024		4,677.17						(256,935)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/29/2024	1,209	5,399,773	4,467.57	.217,075		.203,051		.311,915			(14,025)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/29/2024		4,767.5						(144,280)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/30/2024	1,541	6,947,945	4,507.35	.194,333		.181,813		.365,648			(12,520)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/30/2024		4,715.65						(213,787)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/30/2024	2,152	9,697,262	4,506.1	.446,266		.417,515		.511,909			(28,751)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/30/2024		4,879.33						(182,974)							03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.09/05/2024	1,557	6,963,826	4,474	.343,101		.321,362		.404,093			(21,739)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.09/05/2024		4,860.3						(145,645)							03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/07/2023	13,452	5,084,659	377.98		144,638		142,105		105,666			(2,533)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/07/2023	25,896	9,741,163	376.17		296,502		291,325		218,124			(5,178)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/07/2023	2,637	987,963	374.62		26,343		25,641		18,049			(702)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/07/2023	3,886	1,460,023	375.67		37,231		36,243		25,364			(988)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/07/2023	5,850	2,200,664	376.16		54,938		53,482		37,329			(1,456)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/07/2023	6,311	2,391,827	378.97		52,820		51,434		35,372			(1,386)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/07/2023	889	336,977	378.89		9,188		9,024		6,669			(164)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/07/2023	11,261	4,214,174	374.22		137,016		134,599		101,413			(2,417)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/07/2023	13,996	5,237,098	374.18		170,587		167,580		126,297			(3,007)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/07/2023	43,235	16,280,647	376.56		487,092		478,531		357,485			(8,561)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/07/2023	11,737	4,435,447	377.91		126,440		124,224		92,382			(2,216)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/08/2023	10,619	2,988,302	281.4		61,062		59,444		36,824			(1,618)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/08/2023	11,401	3,185,651	279.41		75,169		73,197		47,237			(1,973)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/08/2023	4,630	1,328,486	286.92		18,044		17,570		9,663			(474)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/08/2023	480	136,347	284.14		2,832		2,780		1,761			(52)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/08/2023	6,437	1,821,910	283.02		41,498		40,771		26,498			(727)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/08/2023	48,270	13,610,621	281.97		329,892		324,115		214,024			(5,777)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/08/2023	104,363	29,170,483	279.51		814,872		800,641		547,688			(14,230)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/08/2023	7,627	2,145,775	281.35		53,981		53,039		35,349			(943)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	09/07/2023	22,476	2,300,694	102.36		60,057		58,463		40,204			(1,594)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	09/07/2023	36,247	3,745,021	103.32		83,005		80,806		53,419			(2,200)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	09/07/2023	27,641	2,863,013	103.58		60,837		59,240		38,788			(1,597)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	09/07/2023	4,341	445,352	102.59		12,511		12,289		8,706			(222)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	09/07/2023	9,430	963,777	102.2		28,668		28,163		20,186			(505)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	09/07/2023	456,503	47,079,153	103.13		1,228,906		1,207,306		841,145			(21,600)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	09/07/2023	79,045	8,204,883	103.8		194,530		191,124		130,438			(3,407)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	09/07/2023	163,492	16,967,249	103.78		403,826		396,774		270,968			(7,052)				03
AUG 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7PNE97	09/11/2023	4,353	1,647,860	378.6		39,216		38,547		20,605			(669)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/04/2026	27,838	10,319,105	370.69		326,813		321,242		191,615			(5,571)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/04/2026	6,093	2,308,740	378.91		54,351		53,424		28,431			(926)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/05/2026	3,939	1,456,629	369.82		47,580		46,770		28,209			(810)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/05/2026	4,267	1,621,002	379.93		36,778		36,152		18,940			(626)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/06/2026	3,373	1,243,452	368.64		42,332		41,612		25,466			(720)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/06/2026	7,072	2,686,117	379.82		61,173		60,133		31,589			(1,041)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/07/2026	68,177	25,322,164	371.42		782,668		769,365		454,778			(13,303)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/07/2026	4,378	1,657,606	378.62		39,534		38,862		20,771			(672)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/10/2026	23,282	8,565,337	367.9		299,635		294,557		182,002			(5,079)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/10/2026	6,884	2,615,032	379.85		59,688		58,676		30,818			(1,012)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/29/2025	4,592	1,690,396	368.1		45,876		44,723		27,814			(1,153)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.09/02/2025	3,936	1,465,909	372.46		32,785		31,965		18,697			(820)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.09/05/2025	4,005	1,473,040	367.77		40,774		39,759		24,862			(1,015)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/01/2025	10,419	3,882,919	372.69		83,662		81,473		47,025			(2,189)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.09/08/2025	5,447	2,015,054	369.92		50,823		49,563		30,116			(1,260)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.09/10/2025	991	374,158	377.51		6,631		6,467		3,508			(164)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.07/14/2026	321	118,044	367.99		4,071		4,000		2,461			(71)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/04/2025	6,243	2,345,394	375.7		43,824		42,682		23,512			(1,142)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/28/2026	4,081	1,492,969	365.8		56,405		55,465		35,226			(940)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/05/2025	4,521	1,684,857	372.7		36,391		35,445		20,495			(947)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/06/2025	3,981	1,500,344	376.86		26,515		25,826		13,975			(689)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/28/2026	11,544	4,235,050	366.86		154,459		151,885		95,260			(2,574)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/07/2025	8,344	3,111,636	372.91		66,670		64,941		37,437			(1,729)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/28/2026	21,123	7,836,177	370.98		248,405		244,265		145,607			(4,140)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/08/2025	15,502	5,774,568	372.51		126,184		122,916		71,323			(3,268)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/31/2026	4,065	1,494,527	367.66		53,129		52,246		32,471			(883)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/08/2025	4,671	1,768,853	378.66		28,635		27,894		14,646			(742)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/31/2026	4,331	1,608,446	371.39		50,368		49,531		29,371			(837)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.07/31/2026	12,757	4,756,422	372.86		139,302		136,918		79,284			(2,383)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	09/01/2026	5,306	1,963,403	370.04		64,414		63,344		38,233			(1,070)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/03/2026	26,262	9,728,218	370.43		310,942		305,636		182,789			(5,305)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	09/01/2026	6,588	2,447,909	371.59		76,153		74,889		44,303			(1,265)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	09/04/2026	11,181	4,094,589	366.22		152,952		150,419		95,121			(2,533)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	09/04/2026	23,430	8,676,215	370.31		282,327		277,652		167,068			(4,675)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	09/08/2026	4,703	1,724,762	366.77		63,391		62,345		39,178			(1,046)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	09/08/2026	7,854	2,904,960	369.88		96,130		94,544		57,222			(1,586)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	08/29/2024	2,947	892,629	302.85		19,689		18,786		11,159			(903)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	08/29/2024			320.67		(2,623)		(2,503)		(1,307)			120				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	08/30/2024	9,096	2,759,159	303.35		58,667		55,985		32,876			(2,682)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	08/30/2024			321.13		(7,640)		(7,291)		(3,794)			349				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	08/30/2024	3,071	932,329	303.61		19,469		18,579		10,821			(890)				03
SEP 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	08/30/2024			325.36		(1,474)		(1,407)		(673)			67				03
SEP 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/05/2024	4,904	1,487,236	303.27		32,072		30,631		18,079			(1,441)				03
SEP 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/05/2024			320.83		(4,414)		(4,215)		(2,219)			198				03
SEP 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/06/2024	3,608	1,092,559	302.84		24,352		23,261		13,883			(1,091)				03
SEP 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/06/2024			320.49		(3,391)		(3,239)		(1,724)			152				03
SEP 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/12/2024	5,882	1,778,336	302.36		41,347		39,525		23,934			(1,822)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/12/2024			324.15		(3,588)		(3,430)		(1,711)			158				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	08/09/2024	4,503	1,363,943	302.92		29,132		27,715		16,264			(1,417)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	08/09/2024			318.02		(5,088)		(4,841)		(2,590)			247				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	08/14/2024	5,636	1,702,568	302.11		38,886		37,023		22,268			(1,863)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	08/14/2024			321.33		(4,283)		(4,078)		(2,050)			205				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	08/15/2024	3,059	921,367	301.19		22,515		21,440		13,215			(1,075)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	08/15/2024			318.82		(3,212)		(3,059)		(1,626)			153				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	08/16/2024	3,072	921,048	299.79		24,886		23,701		15,120			(1,185)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	08/16/2024			315.06		(5,100)		(4,857)		(2,768)			243				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	08/16/2024	9,422	2,826,207	299.95		75,472		71,878		45,706			(3,594)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	08/16/2024			317.96		(11,118)		(10,589)		(5,698)			529				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	08/21/2024	5,738	1,720,416	299.83		46,592		44,406		28,362			(2,186)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	08/21/2024			318.97		(6,082)		(5,797)		(3,096)			285				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	08/23/2024	5,678	1,705,435	300.36		44,629		42,547		26,835			(2,082)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	08/23/2024			317.91		(6,927)		(6,604)		(3,598)			323				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	08/23/2024	5,587	1,682,050	301.08		41,845		39,893		24,722			(1,952)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	08/23/2024			319.28		(5,754)		(5,486)		(2,917)			268				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	08/28/2024	5,853	1,764,796	301.54		42,724		40,760		25,039			(1,964)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	08/28/2024			319.51		(5,970)		(5,695)		(3,048)			274				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/06/2024	9,849	3,602,235	365.74		79,187		75,638		43,452			(3,549)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/06/2024			384.27		(14,478)		(13,829)		(7,250)			649				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/06/2024	7,031	2,573,115	365.95		55,829		53,327		30,505			(2,502)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/06/2024			394.42		(3,445)		(3,291)		(1,477)			154				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/06/2024	14,506	5,307,101	365.85		115,905		110,710		63,439			(5,195)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/06/2024			401.4		(3,046)		(2,910)		(1,149)			137				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/09/2024	9,483	3,468,141	365.72		76,623		73,218		42,161			(3,405)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/09/2024			385.2		(12,897)		(12,324)		(6,383)			573				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/09/2024	14,739	5,390,050	365.71		119,235		113,936		65,579			(5,299)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/09/2024			395.74		(6,338)		(6,056)		(2,661)			282				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/10/2024	2,525	922,763	365.39		20,809		19,887		11,546			(922)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/10/2024			388.83		(2,374)		(2,269)		(1,113)			105				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/10/2024	21,092	7,713,403	365.7		170,847		163,274		94,105			(7,572)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/10/2024			399.74		(5,695)		(5,442)		(2,212)			252				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/11/2024	8,352	3,053,589	365.61		68,069		65,061		37,601			(3,009)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/11/2024			385.26		(11,359)		(10,857)		(5,646)			502				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/11/2024	3,120	1,140,978	365.67		25,336		24,217		13,981			(1,120)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/11/2024			396.53		(1,248)		(1,193)		(515)			55				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/11/2024	12,312	4,502,731	365.71		99,853		95,439		54,995			(4,413)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/11/2024			402.28		(2,462)		(2,354)		(905)			109				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/12/2024	2,776	1,014,197	365.35		22,985		21,972		12,776			(1,013)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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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SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/12/2024			389.71		(2,387)		(2,282)		(1,114)			105				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/12/2024	12,820	4,684,039	365.36		106,152		101,474		58,957			(4,679)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/12/2024			399.28		(3,718)		(3,554)		(1,462)			164				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/12/2023	08/22/2025	18,083	4,131,551	228.48		101,806		99,502		83,335			(2,304)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/12/2023	08/25/2025	23,235	5,301,464	228.17		133,832		130,816		110,146			(3,016)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/12/2023	08/28/2025	5,291	1,212,120	229.09		28,572		27,930		23,274			(641)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/12/2023	08/29/2025	10,766	2,485,453	230.86		50,923		49,782		40,698			(1,141)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/12/2023	09/09/2024	8,015	1,835,066	228.95		33,503		32,014		23,393			(1,489)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/12/2023	09/09/2024			252.35						(352)							03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/12/2023	09/11/2025	14,288	3,291,298	230.36		70,724		69,167		57,077			(1,557)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/12/2026	14,485	4,653,229	321.25		147,819		146,040		94,606			(1,779)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/12/2026	17,051	5,566,840	326.48		140,004		138,319		84,125			(1,685)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/15/2026	13,401	4,452,224	332.23		85,496		84,470		47,654			(1,026)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/16/2026	12,542	4,082,234	325.49		107,705		106,414		65,618			(1,291)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/18/2026	17,166	5,532,187	322.27		168,667		166,649		106,851			(2,018)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/18/2026	15,458	5,082,870	328.81		115,203		113,824		67,312			(1,378)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/23/2026	21,585	6,992,964	323.97		198,342		195,981		123,397			(2,361)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/26/2026	27,903	8,979,108	321.8		280,657		277,325		179,187			(3,331)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/26/2026	14,623	4,803,197	328.47		111,244		109,923		65,483			(1,320)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/29/2026	15,775	5,152,335	326.61		130,254		128,713		78,613			(1,541)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/30/2026	16,525	5,413,947	327.62		130,765		129,219		77,953			(1,546)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/06/2025	11,591	3,765,892	324.91		75,308		73,865		38,622			(1,444)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/10/2025	11,153	3,663,626	328.5		59,370		58,239		28,423			(1,131)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/16/2025	10,600	3,479,064	328.2		57,855		56,763		28,002			(1,092)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/24/2025	10,713	3,517,333	328.31		58,679		57,586		28,514			(1,093)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/30/2025	9,217	3,006,700	326.21		57,219		56,163		29,103			(1,056)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/02/2026	11,376	3,642,743	320.22		120,364		118,900		77,735			(1,463)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/05/2026	17,583	5,617,222	319.46		192,029		189,701		125,174			(2,328)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/05/2026	14,794	4,883,358	330.09		103,145		101,894		58,967			(1,250)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/15/2023	06/09/2026	16,349	5,302,468	324.33	146,778		145,006		90,503			(1,772)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/15/2023	09/08/2025	8,024	2,244,182	279.69	55,520		54,594		32,563			(925)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/15/2023	09/11/2025	9,601	2,699,426	281.16	60,514		59,509		34,450			(1,004)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/15/2023	09/12/2025	15,539	4,372,143	281.36	96,720		95,117		54,850			(1,603)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/15/2023	09/08/2026	38,228	10,684,617	279.5	315,114		311,629		201,220			(3,485)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/15/2023	09/11/2026	115,267	32,322,112	280.41	907,274		897,268		571,784			(10,007)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/15/2023	09/14/2026	33,959	9,565,557	281.68	250,326		247,573		154,816			(2,753)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/18/2023	09/13/2024	108,416	34,404,794	317.34	821,985		796,799		390,798			(25,186)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/18/2023	09/15/2025	11,922	3,783,413	317.34	124,706		122,816		75,564			(1,889)				03
SEP 24 IUL Rainbow Life	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/18/2023	09/13/2024	115,520,849	115,520,849	4,450.32	4,586,178		4,445,654		2,328,913			(140,524)				03
SEP 24 IUL Rainbow Life	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/18/2023	09/13/2024	84,274,992	84,274,992	4,450.32	3,885,077		3,766,036		1,970,496			(119,041)				03
SEP 24 IUL Rainbow Life	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/18/2023	09/13/2024	3,830,215	3,830,215	4,450.32	178,871		173,390		90,871			(5,481)				03
SEP 24 IUL Rainbow Life	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/18/2023	09/13/2024	14,648,810	14,648,810	4,450.32	719,257		697,218		365,926			(22,039)				03
SEP 24 IUL Rainbow Life	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/18/2023	09/13/2024	21,750,829	21,750,829	4,450.32	1,078,841		1,045,785		549,560			(33,056)				03
SEP 24 IUL Rainbow Life	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/18/2023	09/13/2024	10,029,753	10,029,753	4,450.32	557,654		540,567		288,508			(17,087)				03
SEP 24 IUL Rainbow Life	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/18/2023	09/13/2024	5,526,622	5,526,622	4,450.32	242,619		235,185		123,113			(7,434)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGFU57PNE97	09/19/2023	09/13/2024	167,347	61,267,505	366.11	1,286,900		1,250,953		726,789			(35,947)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGFU57PNE97	09/19/2023	09/15/2025	21,067	7,712,836	366.11	224,153		221,061		144,183			(3,092)				03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/19/2023	09/13/2024	12,011	53,453,951	4,450.32	1,969,246		1,914,239		3,346,264			(55,007)				03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/19/2023	09/13/2024		4,721.79						(1,742,524)						03	
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/19/2023	09/13/2024	12,399	55,179,028	4,450.32	2,456,468		2,387,852		3,454,255			(68,616)				03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/19/2023	09/13/2024		4,788.54						(1,498,916)						03	
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/19/2023	09/13/2024	428	1,905,360	4,450.32	92,949		90,353		119,277			(2,596)				03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/19/2023	09/13/2024		4,828.6						(46,071)						03	
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/19/2023	09/13/2024	1,425	6,341,083	4,450.32	326,564		317,442		396,957			(9,122)				03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/19/2023	09/13/2024		4,855.3						(141,441)						03	
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/19/2023	09/13/2024	2,783	12,383,594	4,450.32	659,344		640,927		775,224			(18,417)				03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/19/2023	09/13/2024		4,873.1						(261,377)						03	

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUWSPU8MPRO8K5P83	09/19/2023	09/13/2024	1,298	5,776,070	4,450.32	372,978		362,559		361,587			(10,418)				03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUWSPU8MPRO8K5P83	09/19/2023	09/13/2024		5,006.61						(77,342)							03
SEP 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUWSPU8MPRO8K5P83	09/19/2023	09/13/2024	1,533	7,504,767	4,895.35	214,656		208,660		134,167			(5,996)				03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUWSPU8MPRO8K5P83	09/19/2023	09/13/2024	633	2,817,498	4,450.32	121,884		118,480		176,378			(3,405)				03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUWSPU8MPRO8K5P83	09/19/2023	09/13/2024		4,777.42						(78,974)							03
SEP 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUWSPU8MPRO8K5P83	09/19/2023	09/15/2025	152	743,065	4,895.35	56,647		55,865		37,982			(781)				03
SEP 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUWSPU8MPRO8K5P83	09/19/2023	09/13/2024	2,539	12,992,583	5,117.87	172,985		168,153		97,128			(4,832)				03
SEP 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUWSPU8MPRO8K5P83	09/18/2023	09/13/2024	174,946	40,171,009	229.62	675,290		656,427		472,784			(18,863)				03
SEP 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank		09/19/2023	09/13/2024	74,466	21,506,511	288.81	502,645		488,605		263,812			(14,040)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	09/20/2023	09/11/2026	373,996	38,746,001	103.6	841,117		836,453		640,783			(4,664)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	09/20/2023	09/14/2026	117,775	12,243,912	103.96	251,921		250,528		190,199			(1,393)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	09/20/2023	09/15/2026	123,118	12,772,301	103.74	271,845		270,343		206,428			(1,502)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2023	09/15/2026	12,055	4,536,115	376.27	117,072		116,425		101,827			(647)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	09/20/2023	09/18/2026	280,854	29,062,766	103.48	643,717		640,171		492,258			(3,547)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2023	09/18/2026	32,729	12,272,548	374.98	333,111		331,276		290,369			(1,835)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2023	09/11/2025	4,668	1,755,340	376.02	36,301		35,998		30,374			(304)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2023	09/12/2025	4,520	1,692,028	374.35	37,881		37,564		31,843			(317)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2023	09/16/2025	3,050	1,172,213	384.37	16,093		15,960		13,170			(134)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2023	09/18/2025	9,386	3,510,135	373.98	80,307		79,641		67,624			(666)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2023	09/19/2025	2,986	1,119,469	374.96	24,492		24,289		20,573			(203)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2023	09/04/2026	10,789	4,045,023	374.92	109,323		108,713		95,207			(610)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2023	09/08/2026	10,444	3,923,538	375.68	103,215		102,641		89,823			(574)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2023	09/11/2026	40,202	15,091,985	375.4	401,851		399,623		349,875			(2,228)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2023	09/14/2026	11,582	4,355,953	376.09	113,142		112,516		98,432			(626)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	09/20/2023	09/08/2025	11,788	1,220,219	103.51	22,728		22,537		16,827			(191)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	09/20/2023	09/11/2025	13,770	1,427,353	103.66	25,914		25,697		19,087			(217)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	09/20/2023	09/12/2025	42,859	4,432,922	103.43	84,004		83,302		62,366			(702)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	09/20/2023	09/18/2025	48,012	4,960,631	103.32	96,217		95,419		71,762			(797)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	09/20/2023	09/19/2025	21,037	2,180,321	103.64	39,929		39,599		29,458			(330)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	09/20/2023	08/28/2026	10,703	1,095,884	102.39	28,320		28,161		22,243			(159)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	09/20/2023	09/04/2026	91,881	9,495,927	103.35	213,348		212,157		163,656			(1,191)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	09/20/2023	09/08/2026	109,615	11,338,625	103.44	251,896		250,496		192,698			(1,401)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/22/2023	09/08/2025	287	1,322,978	4,617.24	129,936		129,024		108,312			(911)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/22/2023	09/12/2025	337	1,529,066	4,541.06	167,491		166,323		141,887			(1,168)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/22/2023	09/18/2025	294	1,348,486	4,579.99	141,103		140,127		118,590			(976)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/22/2023	09/19/2025	139	653,963	4,710.19	56,899		56,506		46,468			(393)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/22/2023	08/25/2026	325	1,484,087	4,562.07	212,961		211,960		183,914			(1,001)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/22/2023	08/28/2026	265	1,163,902	4,395.9	198,678		197,747		173,860			(931)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/22/2023	08/28/2026	473	2,224,819	4,702.74	274,312		273,026		233,880			(1,285)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/22/2023	08/31/2026	284	1,372,635	4,831.69	146,417		145,733		123,624			(684)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/22/2023	09/04/2026	557	2,576,382	4,625.96	347,180		345,563		298,632			(1,616)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/22/2023	09/08/2026	338	1,561,407	4,626.39	211,025		210,046		181,600			(979)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/22/2023	09/11/2026	290	1,273,777	4,399.16	218,384		217,374		191,283			(1,010)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/22/2023	09/11/2026	442	2,105,881	4,763.36	245,056		243,923		208,499			(1,133)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/22/2023	09/14/2026	285	1,320,068	4,630.03	178,345		177,522		153,619			(823)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/22/2023	09/18/2026	557	2,558,273	4,595.59	359,504		357,852		310,525			(1,652)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/22/2023	09/21/2026	514	2,393,585	4,659.5	314,847		313,404		270,439			(1,443)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/22/2023	08/28/2025	289	1,355,422	4,696.38	116,910		116,077		95,564			(833)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2023	09/18/2026	54,268	15,330,156	282.49	339,916		338,354		234,451			(1,562)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2023	09/21/2026	30,633	8,518,684	278.09	243,797		242,679		177,870			(1,117)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2023	09/15/2025	5,093	1,432,840	281.35	27,471		27,280		18,049			(191)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2023	09/21/2026	17,804	4,998,676	280.76	122,879		122,316		86,751			(563)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2023	09/18/2025	16,582	4,639,694	279.8	99,600		98,911		67,252			(689)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2023	09/19/2025	5,360	1,496,372	279.15	33,640		33,408		22,966			(232)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2023	09/19/2025	5,870	1,647,955	280.73	33,136		32,907		22,027			(229)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2023	09/19/2025	9,553	2,694,452	282.04	49,264		48,924		31,998			(340)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2023	09/19/2025	5,179	1,476,802	285.13	21,377		21,229		13,095			(148)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2023	09/15/2026	20,496	5,736,510	279.88	148,024		147,342		105,583			(682)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2023	09/15/2026	22,796	6,437,864	282.41	143,237		142,577		98,872			(660)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2023	09/18/2026	64,480	18,039,438	279.77	468,967		466,812		335,042			(2,155)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	09/25/2023	08/14/2026	38,184	14,219,718	372.4	371,530		370,118		244,672			(1,413)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	09/25/2023	08/14/2026	7,918	2,966,222	374.62	71,341		71,069		45,775			(271)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	09/25/2023	08/17/2026	6,191	2,240,064	361.82	85,128		84,805		62,663			(323)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	09/25/2023	08/17/2026	14,664	5,418,745	369.52	157,494		156,897		107,187			(597)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	09/25/2023	08/17/2026	8,767	3,305,600	377.04	72,768		72,492		45,290			(276)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	09/25/2023	08/12/2025	7,934	2,947,328	371.47	56,650		56,320		39,011			(331)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	09/25/2023	08/18/2026	7,875	2,849,518	361.85	108,201		107,791		79,641			(410)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	09/25/2023	08/13/2025	7,992	2,997,783	375.09	48,033		47,753		31,645			(280)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	09/25/2023	08/14/2025	6,032	2,262,985	375.19	36,129		35,919		23,761			(210)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	09/25/2023	08/18/2026	11,874	4,388,453	369.6	127,284		126,802		86,532			(482)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	09/25/2023	08/15/2025	7,727	2,842,439	367.84	65,219		64,840		46,872			(379)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	09/25/2023	08/19/2026	10,112	3,761,286	371.96	100,211		99,831		66,335			(379)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	09/25/2023	08/21/2026	19,215	6,958,382	362.14	261,895		260,906		192,261			(989)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	09/25/2023	08/15/2025	6,016	2,258,756	375.44	35,616		35,409		23,369			(207)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	09/25/2023	08/21/2026	38,714	14,310,508	369.65	414,623		413,057		281,948			(1,566)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	09/25/2023	08/19/2025	7,643	2,811,211	367.82	64,735		64,361		46,594			(374)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	09/25/2023	08/21/2026	5,571	2,085,493	374.33	50,921		50,729		32,809			(192)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	09/25/2023	08/21/2025	7,429	2,725,368	366.88	65,668		65,289		47,759			(378)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	09/25/2023	09/11/2025	2,995	1,102,228	368.04	25,576		25,433		18,417			(143)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	09/25/2023	08/22/2025	7,903	2,928,320	370.55	59,349		59,007		41,424			(342)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	09/25/2023	09/12/2025	2,696	988,460	366.66	24,451		24,315		17,872			(137)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	09/25/2023	08/11/2026	6,539	2,391,331	365.7	79,384		79,081		56,219			(303)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	09/25/2023	09/12/2025	2,513	941,674	374.7	15,883		15,794		10,581			(89)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	09/25/2023	09/15/2025	4,056	1,494,005	368.32	34,357		34,165		24,661			(191)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	09/25/2023	09/18/2025	13,303	4,886,202	367.29	118,001		117,347		85,711			(654)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/19/2025	3,729	1,360,226	364.75		36,845		36,641		27,476			(204)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/19/2025	4,004	1,473,446	368.01		34,473		34,282		24,838			(191)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/24/2025	2,366	869,083	367.32		21,057		20,942		15,300			(116)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/11/2026	18,609	6,803,425	365.59		229,640		228,790		163,122			(851)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/11/2026	19,684	7,275,348	369.61		213,373		212,583		145,338			(790)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/14/2026	6,535	2,395,837	366.61		78,160		77,871		54,977			(289)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/14/2026	4,103	1,521,345	370.83		42,789		42,631		28,766			(158)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/15/2026	5,446	1,994,126	366.15		66,117		65,873		46,733			(244)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/15/2026	4,716	1,746,145	370.27		50,130		49,945		33,912			(185)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/18/2026	22,263	8,138,159	365.55		275,836		274,821		196,113			(1,015)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/18/2026	18,453	6,817,841	369.47		201,507		200,766		137,620			(742)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/21/2026	8,607	3,122,101	362.73		116,542		116,114		85,193			(428)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/21/2026	4,871	1,786,901	366.85		58,013		57,800		40,705			(213)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/22/2026	3,599	1,313,674	365.03		45,417		45,250		32,457			(167)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	08/11/2026	8,153	3,045,002	373.46		76,398		76,107		49,664			(291)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/22/2026	5,822	2,135,313	366.76		69,574		69,319		48,862			(255)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	08/12/2026	6,514	2,409,687	369.93		68,852		68,590		46,617			(262)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	08/13/2026	8,587	3,237,059	376.98		71,185		70,914		44,339			(271)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	08/14/2026	20,559	7,499,864	364.79		257,198		256,220		183,899			(978)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2023	09/13/2024	14,922	5,465,757	366.29		85,503		84,772		63,884			(731)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2023	09/13/2024			384.84	(11,938)		(11,836)		(10,696)				102				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2023	09/13/2024	36,735	13,428,487	365.55		220,777		218,890		166,750			(1,887)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2023	09/13/2024			400.22	(4,408)		(4,371)		(3,706)				38				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2023	09/16/2024	7,531	2,756,916	366.08		43,981		43,608		32,986			(373)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2023	09/16/2024			385.04	(5,949)		(5,899)		(5,365)				50				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2023	09/16/2024	11,439	4,187,225	366.06		66,916		66,349		50,181			(567)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2023	09/16/2024			396.97	(2,173)		(2,155)		(1,859)				18				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2023	09/17/2024	11,633	4,258,205	366.05		68,169		67,592		51,172			(576)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2023	09/17/2024			385.78	(8,608)		(8,536)		(7,662)				73				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/17/2024	21,622	7,915,411	368.08		126,489		125,420		94,889			(1,069)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/17/2024			400.49		(2,595)		(2,573)		(2,184)			22				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/18/2024	7,711	2,820,081	365.71		46,268		45,878		34,904			(390)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/18/2024			384.63		(6,477)		(6,423)		(5,815)			55				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/18/2024	8,126	2,972,243	365.76		48,595		48,185		36,639			(410)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/18/2024			395.84		(1,788)		(1,773)		(1,562)			15				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/18/2024	9,199	3,365,038	365.79		54,920		54,457		41,381			(463)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/18/2024			402.37		(828)		(821)		(718)			7				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/19/2024	13,889	5,072,848	365.24		85,973		85,251		65,305			(722)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/19/2024			397.4		(2,500)		(2,479)		(2,186)			21				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/20/2024	13,555	4,915,038	362.59		98,954		98,125		77,855			(829)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/20/2024			381.91		(15,318)		(15,189)		(13,883)			128				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/20/2024	14,381	5,244,911	364.7		92,329		91,555		70,603			(774)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/20/2024			396.31		(3,020)		(2,995)		(2,640)			25				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/20/2024	15,286	5,554,994	363.41		106,083		105,194		82,672			(889)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/20/2024			399.76		(1,987)		(1,971)		(1,759)			17				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/23/2024	8,428	3,055,409	362.52		62,032		61,516		48,884			(516)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/23/2024			382.67		(8,934)		(8,860)		(8,074)			74				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/23/2024	12,173	4,414,684	362.67		88,739		88,002		69,841			(737)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/23/2024			395.29		(3,043)		(3,018)		(2,618)			25				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/24/2024	6,671	2,417,994	362.47		49,298		48,889		38,888			(409)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/24/2024			383.12		(6,804)		(6,748)		(6,118)			56				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/24/2024	13,846	5,020,953	362.63		101,352		100,512		79,790			(840)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/24/2024			397.32		(2,631)		(2,609)		(2,300)			22				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/25/2024	6,616	2,396,893	362.3		49,486		49,077		39,097			(409)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/25/2024			381.36		(8,137)		(8,070)		(7,345)			67				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/25/2024	11,412	4,135,769	362.41		84,790		84,089		66,911			(701)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/25/2024			393.3		(3,652)		(3,622)		(3,212)			30				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/25/2024	17,119	6,204,644	362.45		126,849		125,801		100,084			(1,048)				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2023	09/25/2024			398.69		(2,739)		(2,716)		(2,387)			23				03
SEP 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	09/26/2023	09/13/2024	2,358	806,536	342.06		11,082		10,987		8,441			(95)				03
SEP 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	09/26/2023	09/13/2024			377.54						(99)							03
SEP 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	09/26/2023	09/25/2024	1,069	359,579	336.47		7,278		7,218		6,162			(60)				03
SEP 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	09/26/2023	09/25/2024			369.42						(173)							03
AUG 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	09/26/2023	08/29/2025	2,778	961,903	346.23		16,864		16,792		11,822			(72)				03
SEP 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	09/26/2023	09/05/2025	20,871	7,231,673	346.5		126,059		125,524		87,920			(534)				03
SEP 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	09/26/2023	09/12/2025	21,292	7,361,640	345.75		134,351		133,788		94,674			(564)				03
SEP 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	09/26/2023	09/19/2025	8,676	2,993,431	345.02		57,002		56,765		40,624			(237)				03
SEP 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	09/26/2023	09/25/2025	3,232	1,097,332	339.52		27,214		27,101		21,001			(112)				03
SEP 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	09/28/2023	09/09/2024	2,073	1,346,523	649.6		43,033		43,033		61,142							03
SEP 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	09/28/2023	09/09/2024			691.55													03
SEP 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	09/28/2023	09/17/2024	1,762	1,144,643	649.45		40,503		40,503		57,746							03
SEP 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	09/28/2023	09/17/2024			697.77													03
SEP 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	09/28/2023	09/27/2024	2,592	1,643,070	633.81		78,902		78,902		117,286							03
SEP 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	09/28/2023	09/27/2024			691.47													03
SEP 24 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2023	09/13/2024	4,335	804,686	185.61		14,480		14,480		10,205							03
SEP 24 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2023	09/13/2024			203.91		(1,951)		(1,951)		(190)							03
SEP 24 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2023	09/27/2024	1,745	321,124	184.02		7,713		7,713		5,304							03
SEP 24 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2023	09/27/2024			201.68		(1,553)		(1,553)		(159)							03
SEP 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2023	09/05/2025	7,039	1,323,881	188.07		24,497		24,497		21,157							03
SEP 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2023	09/12/2025	7,048	1,319,798	187.25		26,502		26,502		23,209							03
SEP 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2023	09/18/2025	5,084	947,209	186.31		20,845		20,845		18,491							03
SEP 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2023	09/19/2025	11,675	2,180,157	186.73		46,235		46,235		40,765							03
SEP 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2023	09/26/2025	11,280	2,105,230	186.64		45,231		45,231		39,974							03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/27/2023	09/19/2025	36,515	3,757,067	102.89		72,666		72,666		59,605							03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/27/2023	09/22/2025	24,416	2,509,513	102.78		49,614		49,614		40,820							03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/27/2023	09/25/2025	12,303	1,259,572	102.38		26,796		26,796		22,278							03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/27/2023	09/26/2025	5,451	557,596	102.29		12,058		12,058		10,049							03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/27/2023	09/11/2026	26,882	2,790,574	103.81		54,731		54,731		44,486							03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/27/2023	09/18/2026	319,827	32,871,818	102.78		756,391		756,391		628,860							03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/27/2023	09/25/2026	160,334	16,419,762	102.41		399,872		399,872		335,173							03
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										720,984,222	679,782,932		789,455,854	XXX	704,057,411			(384,306,821)			XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										720,984,222	679,782,932		789,455,854	XXX	704,057,411			(384,306,821)			XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										720,984,222	679,782,932		789,455,854	XXX	704,057,411			(384,306,821)			XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										720,984,222	679,782,932		789,455,854	XXX	704,057,411			(384,306,821)			XXX	XXX
MAR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	07/26/2021	03/15/2024	32,782	12,975,159	395.8	(488,126)			(84,317)		(347)			138,666				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	07/26/2021	10/02/2023	18,065	6,777,650	375.19	(498,221)			(626)					170,872				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	07/26/2021	11/13/2023	18,417	7,029,845	381.7	(421,570)			(21,632)		(16)			137,337				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	07/26/2021	02/12/2024	23,505	9,303,259	395.8	(345,053)			(49,771)		(77)			101,399				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	07/26/2021	11/20/2023	17,791	6,816,629	383.15	(389,801)			(23,065)		(19)			125,936				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	07/26/2021	11/03/2023	15,755	5,919,307	375.71	(430,426)			(17,155)		(95)			141,916				03
DEC 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	07/26/2021	12/11/2023	18,111	6,984,334	385.64	(368,559)			(30,217)		(50)			116,186				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	07/26/2021	10/10/2023	15,650	5,908,887	377.57	(403,138)			(4,513)					136,887				03
NOV 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	07/26/2021	11/07/2023	15,550	5,885,842	378.52	(391,695)			(17,419)		(34)			128,525				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	07/26/2021	11/17/2023	16,483	6,308,389	382.73	(365,749)			(20,416)		(15)			118,586				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	07/26/2021	10/12/2023	15,429	5,839,086	378.45	(387,421)			(5,287)					131,223				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	07/26/2021	11/06/2023	15,507	5,879,619	379.16	(383,022)			(16,593)		(20)			125,830				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	07/26/2021	02/20/2024	19,805	7,827,526	395.23	(297,867)			(45,141)		(107)			86,785				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/08/2021	01/02/2024	12,224	4,725,123	386.54	(262,697)			(28,946)		(102)			84,972				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/08/2021	01/03/2024	11,384	4,376,327	384.44	(261,368)			(29,075)		(198)			84,442				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/08/2021	01/08/2024	11,057	4,338,586	392.39	(196,037)			(22,833)		(17)			62,963				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/08/2021	01/29/2024	12,433	4,819,943	387.66	(259,734)			(35,784)		(241)			81,409				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	02/01/2024	11,169	4,366,068	390.92	(209,860)			(29,534)		(96)			65,551				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	02/08/2024	11,051	4,379,108	396.27	(172,945)			(25,520)		(26)			53,591				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	02/26/2024	18,368	7,190,510	391.46	(341,837)			(56,276)		(332)			103,806				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	02/27/2024	15,806	6,185,079	391.32	(295,566)			(48,933)		(305)			89,655				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	03/01/2024	15,668	6,204,252	395.97	(250,226)			(42,120)		(100)			75,650				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	03/05/2024	15,363	6,050,875	393.87	(264,237)			(45,448)		(194)			79,533				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	03/08/2024	12,483	4,925,144	394.55	(209,963)			(36,686)		(145)			62,989				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	03/12/2024	12,639	5,023,841	397.48	(192,116)			(34,261)		(80)			57,383				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	03/19/2024	15,894	6,294,890	396.05	(254,943)			(47,058)		(178)			75,569				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	03/21/2024	15,178	5,988,750	394.58	(256,348)			(47,770)		(256)			75,821				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	03/22/2024	13,519	5,355,858	396.18	(216,030)			(40,447)		(160)			63,827				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	03/26/2024	18,851	7,456,033	395.53	(308,775)			(58,894)		(291)			90,836				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	03/28/2024	12,036	4,761,472	395.59	(196,795)			(37,878)		(193)			57,769				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	04/02/2024	18,310	7,238,891	395.36	(302,475)			(59,524)		(352)			88,316				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	04/09/2024	16,445	6,549,631	398.28	(246,014)			(49,882)		(195)			71,297				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	04/10/2024	16,004	6,355,776	397.13	(249,347)			(50,768)		(252)			72,186				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	04/16/2024	16,019	6,406,819	399.95	(226,349)			(47,226)		(156)			65,114				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	04/23/2024	15,521	6,184,756	398.47	(232,043)			(49,758)		(249)			66,263				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	04/26/2024	13,528	5,418,831	400.57	(187,766)			(40,725)		(148)			53,452				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	04/30/2024	19,282	7,714,865	400.11	(272,646)			(60,022)		(256)			77,292				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	05/07/2024	19,258	7,748,564	402.36	(251,699)			(56,827)		(186)			70,839				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	05/10/2024	15,563	6,259,087	402.18	(205,119)			(46,800)		(168)			57,551				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	05/14/2024	17,984	7,194,871	400.07	(256,272)			(59,281)		(328)			71,609				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	05/21/2024	15,655	6,236,936	398.4	(237,329)			(56,197)		(455)			65,844				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	06/07/2024	13,875	5,606,054	404.03	(173,164)			(43,248)		(187)			47,227				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	06/11/2024	14,255	5,754,859	403.72	(180,320)			(45,574)		(221)			48,983				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	06/25/2024	13,766	5,563,140	404.13	(172,760)			(45,436)		(256)			46,284				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	06/28/2024	13,077	5,277,127	403.53	(168,045)			(44,560)		(285)			44,889				03
OCT 23 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	09/08/2021	10/03/2023	9,216	3,451,629	374.52	(277,959)			(738)					100,774				03

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	10/06/2023	13,068	4,970,130	380.33	(333,494)			(2,206)					120,428				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	10/06/2023	10,654	3,988,017	374.32	(323,137)			(2,137)					116,688				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	10/11/2023	7,958	3,000,045	377	(224,168)			(2,946)					80,418				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	10/13/2023	10,106	3,828,657	378.86	(269,823)			(4,244)					96,542				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	10/16/2023	13,568	5,123,985	377.66	(375,283)			(7,349)					133,750				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	10/20/2023	10,900	4,108,823	376.94	(307,938)			(7,598)		(1)			109,178				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	10/23/2023	8,312	3,134,156	377.05	(234,241)			(6,667)		(2)			82,727				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	10/24/2023	11,194	4,225,501	377.47	(311,760)			(9,264)		(3)			109,962				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	10/26/2023	9,861	3,714,475	376.68	(280,942)			(9,051)		(7)			98,837				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	10/30/2023	12,500	4,672,681	373.81	(385,630)			(14,338)		(125)			134,970				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	10/31/2023	7,679	2,853,702	371.63	(251,023)			(9,642)		(278)			87,745				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	11/09/2023	11,059	4,207,270	380.43	(283,338)			(13,988)		(11)			97,913				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	11/10/2023	9,241	3,517,690	380.66	(235,184)			(11,893)		(9)			81,170				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	11/14/2023	10,884	4,124,459	378.94	(291,588)			(16,138)		(48)			100,130				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	11/22/2023	10,975	4,189,363	381.71	(271,308)			(17,569)		(30)			92,238				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	11/27/2023	13,539	5,195,945	383.79	(314,364)			(22,177)		(23)			106,215				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	11/28/2023	12,246	4,692,457	383.19	(289,735)			(20,772)		(31)			97,772				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	11/29/2023	12,193	4,670,285	383.02	(290,079)			(21,129)		(37)			97,767				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	12/04/2023	14,056	5,419,285	385.56	(309,224)			(24,283)		(22)			103,580				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	12/05/2023	10,261	3,938,288	383.83	(238,351)			(18,986)		(37)			79,743				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	12/06/2023	11,989	4,606,870	384.26	(274,906)			(22,208)		(39)			91,860				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	12/07/2023	12,809	4,958,150	387.07	(268,614)			(22,001)		(13)			89,647				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	12/13/2023	12,269	4,714,904	384.3	(281,447)			(24,934)		(68)			93,246				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	12/15/2023	10,399	4,035,340	388.04	(211,730)			(19,225)		(15)			69,978				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	12/18/2023	17,328	6,723,309	388.01	(353,484)			(33,259)		(32)			116,407				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	12/21/2023	9,748	3,773,942	387.15	(204,708)			(19,930)		(31)			67,170				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	12/22/2023	12,388	4,790,509	386.7	(263,992)			(25,987)		(51)			86,518				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	12/26/2023	14,640	5,650,612	385.97	(319,738)			(32,852)		(101)			104,287				03
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										(20,958,663)			(2,202,952)	XXX	(8,402)			6,720,723			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(20,958,663)			(2,202,952)	XXX	(8,402)			6,720,723			XXX	XXX

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(20,958,663)			(2,202,952)	XXX	(8,402)			6,720,723			XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options										(20,958,663)			(2,202,952)	XXX	(8,402)			6,720,723			XXX	XXX
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Merrill Lynch Capital Services ..	GDWTTX03601TB7DW3U69	.12/04/2014	.02/03/2024	 43,347,500	.3.78 USD (1.97 EUR)			666,415	 6,342,000		 6,275,891		462,000			127,342	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32TWEFA76	.02/26/2015	.04/29/2025	 30,800,000	.3.41 USD (2.84 GBP)			259,041	 6,402,000		 6,445,494		 (232,000)			193,625	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27	.06/04/2015	.06/25/2025	 12,400,300	.4.41 USD (2.62 EUR)			176,590	 770,000		773,444		145,200			81,715	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27	.06/04/2015	.06/25/2027	 12,400,300	.4.52 USD (2.77 EUR)			173,930	 770,000		837,694		145,200			119,857	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/25/2015	.09/23/2025	 15,750,000	.3.89 USD (3.43 GBP)			142,889	 3,551,000		 3,585,549		 (116,000)			110,911	.....	100 / QL
Pay Fixed CHF Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32TWEFA76	.09/11/2015	.10/08/2023	 49,129,990	.3.55 USD (0.76 CHF)			1,015,882	 (3,311,832)		 (3,326,414)		 (521,866)			36,368	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.01/28/2016	.04/27/2026	 28,784,000	.3.37 USD (2.93 GBP)			183,412	 4,386,000		 4,524,255		 (232,000)			230,961	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32TWEFA76	.03/08/2016	.06/06/2026	 48,178,000	.3.66 USD (3.05 GBP)			360,481	 6,701,400		 7,209,184		 (394,400)			394,717	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32TWEFA76	.07/21/2016	.09/14/2031	 17,141,800	.3.46 USD (2.54 GBP)			138,456	 1,283,100		 2,035,112		 (150,800)			241,840	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUWSPU8MPR08K5P83	.08/12/2016	.11/14/2026	 29,831,000	.3.39 USD (2.28 GBP)			268,549	 1,773,300		 2,641,484		 (266,800)			263,715	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32TWEFA76	.11/01/2016	.02/20/2027	 10,994,400	.3.22 USD (2.52 GBP)			52,178	 15,300		267,288		 (104,400)			101,282	.....	100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWIIPCS8A4S074	.03/09/2017	.03/15/2027	 15,672,616	.3.81 USD (0.49 JPY)			420,664	 3,622,004		 2,915,230		 1,677,270			145,712	.....	100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWIIPCS8A4S074	.03/09/2017	.03/15/2029	 15,672,616	.3.91 USD (0.58 JPY)			424,760	 3,622,004		 2,771,221		 1,677,270			183,113	.....	100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32TWEFA76	.05/02/2017	.05/11/2027	 29,946,524	.3.36 USD (0.3 JPY)			700,724	 7,452,047		 5,801,622		 3,130,904			284,638	.....	100 / QL

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZWZ7FF32TWEFA76	.05/24/2017	.08/17/2027	3,355,500	.3.75 USD (1.77 EUR)			.51,359	183,600		.227,527		.39,600			.33,057		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZWZ7FF32TWEFA76	.05/24/2017	.08/17/2027	32,436,500	.3.75 USD (1.77 EUR)			.496,473	1,774,800		2,199,426		.382,800			.319,553		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUJISFPUMPR08K5P83	.06/02/2017	.06/26/2029	45,052,000	.3.99 USD (2.8 GBP)			.408,125	2,355,500		4,701,760		(406,000)			.539,801		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.06/08/2017	.09/13/2027	34,782,000	.3.99 USD (1.96 EUR)			.551,224	2,005,700		2,536,007		.409,200			.345,909		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.08/22/2017	.09/07/2027	23,516,000	.3.97 USD (2.02 EUR)			.379,419	2,370,000		2,631,440		.264,000			.233,382		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZWZ7FF32TWEFA76	.10/18/2017	.12/31/2042	19,465,276	.4.42 USD (3.12 GBP)			.367,687	1,409,090		3,094,273		(184,687)			.427,192		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZWZ7FF32TWEFA76	.10/18/2017	.12/31/2042	13,813,076	.4.42 USD (3.12 GBP)			.260,921	.999,928		2,195,778		(131,059)			.303,147		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.01/24/2018	.04/22/2028	49,747,250	.3.82 USD (2.45 GBP)			.633,589	7,050,750		9,237,236		(406,000)			.531,411		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWIIPCS8A4S074	.01/25/2018	.03/14/2033	14,294,000	.4.45 USD (3.02 GBP)			.196,947	2,095,000		3,301,115		(116,000)			.219,824		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWIIPCS8A4S074	.01/25/2018	.03/14/2033	11,435,200	.4.45 USD (3.02 GBP)			.157,558	1,676,000		2,640,892		(92,800)			.175,859		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Societe General SA	02RNE81BXP4ROTD8PU41	.03/06/2018	.03/31/2036	8,060,161	.4.69 USD (2.47 EUR)			.266,915	1,187,574		1,508,049		.51,690			.142,540		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Societe General SA	02RNE81BXP4ROTD8PU41	.03/06/2018	.03/31/2036	11,514,516	.4.69 USD (2.47 EUR)			.381,307	1,696,534		2,154,355		.73,843			.203,628		100 / QL
Pay Floating GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.02/22/2018	.06/17/2030	9,753,800	.4.28 USD (XSONIAON)			(.44,281)	1,214,500		.442,282		(81,200)			.126,403		100 / QL
Pay Floating EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.02/22/2018	.06/17/2028	22,184,100	.4.2 USD (EURO06M)			.158,933	3,152,700		1,778,200		.237,600			.240,925		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWIIPCS8A4S074	.06/14/2018	.06/29/2030	10,503,900	.5.31 USD (2.78 EUR)			.216,202	.988,200		1,617,551		.118,800			.136,457		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWIIPCS8A4S074	.06/14/2018	.06/29/2030	10,503,900	.5.31 USD (2.78 EUR)			.216,202	.988,200		1,617,551		.118,800			.136,457		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWIIPCS8A4S074	.06/27/2018	.09/27/2030	11,844,000	.4.19 USD (2.74 GBP)			.145,534	.864,900		1,726,995		(104,400)			.156,651		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWIIPCS8A4S074	.06/27/2018	.09/27/2030	11,844,000	.4.19 USD (2.74 GBP)			.145,534	.864,900		1,726,995		(104,400)			.156,651		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWIIPCS8A4S074	.08/07/2018	.11/07/2028	16,828,500	.4.19 USD (2.72 GBP)			.197,400	.969,800		1,985,213		(150,800)			.190,199		100 / QL

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	10/31/2018	01/31/2026	12,810,000	4.34 USD (2.68 GBP)			160,033	611,000		1,054,949		(116,000)			97,972		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	10/31/2018	01/31/2029	20,496,000	4.48 USD (2.87 GBP)			247,798	977,600		2,405,278		(185,600)			236,870		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QW1CWI1PCS8A4S074	11/16/2018	01/09/2034	23,122,800	4.56 USD (3.01 GBP)			274,552	1,164,600		3,659,264		(208,800)			370,776		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZ1Z7FF32TWEFA76	11/26/2018	12/05/2036	7,932,400	5.64 USD (3.11 EUR)			161,469	531,300		1,252,473		92,400			144,054		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZ1Z7FF32TWEFA76	11/26/2018	12/05/2036	7,948,248	5.64 USD (3.11 EUR)			161,792	532,361		1,254,975		92,585			144,342		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUJWSPU8MPR08K5P83	02/26/2019	09/16/2031	10,520,800	4.19 USD (2.94 GBP)			113,682	761,600		1,476,001		(92,800)			148,481		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUJWSPU8MPR08K5P83	03/22/2019	04/05/2033	13,084,800	4.73 USD (2.42 EUR)			233,183	820,120		1,678,257		153,120			201,868		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUJWSPU8MPR08K5P83	03/22/2019	04/05/2033	13,084,800	4.73 USD (2.42 EUR)			233,183	820,120		1,678,257		153,120			201,868		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27	05/15/2019	05/31/2029	7,849,800	3.94 USD (1.55 EUR)			145,306	448,700		783,143		92,400			93,469		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27	05/15/2019	05/31/2031	2,242,800	4.05 USD (1.74 EUR)			40,382	128,200		250,984		26,400			31,059		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27	05/15/2019	05/31/2031	8,971,200	4.05 USD (1.74 EUR)			161,528	512,800		1,003,935		105,600			124,238		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27	05/30/2019	08/28/2029	20,724,000	3.54 USD (3.38 AUD)			58,439	1,419,000		1,626,826		1,134,000			252,013		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27	05/30/2019	08/28/2029	13,816,000	3.54 USD (3.38 AUD)			38,959	946,000		1,084,551		756,000			168,009		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZ1Z7FF32TWEFA76	08/01/2019	08/22/2029	14,794,267	2.95 USD (0.28 JPY)			304,795	4,082,612		2,747,984		1,490,907			179,655		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZ1Z7FF32TWEFA76	08/01/2019	08/22/2029	5,547,850	2.95 USD (0.28 JPY)			114,298	1,530,979		1,030,494		559,090			67,371		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZ1Z7FF32TWEFA76	08/01/2019	08/22/2029	29,588,534	2.95 USD (0.28 JPY)			609,589	8,165,223		5,495,967		2,981,814			359,310		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZ1Z7FF32TWEFA76	09/13/2019	07/16/2029	2,748,800	3.9 USD (3.79 AUD)			2,818	174,800		196,671		151,200			33,092		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZ1Z7FF32TWEFA76	09/13/2019	07/16/2029	8,246,400	3.9 USD (3.79 AUD)			8,455	524,400		590,012		453,600			99,276		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZ1Z7FF32TWEFA76	09/13/2019	07/16/2029	14,087,600	3.9 USD (3.79 AUD)			14,443	895,850		1,007,937		774,900			169,597		100 / QL

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZVZ7FF32TWEFA76	.09/13/2019	.07/16/2029	4,123,200	3.9 USD (3.79 AUD)			4,227	262,200		295,006		226,800			49,638		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.09/23/2019	.12/31/2038	7,826,993	4.61 USD (2.3 EUR)			47,124	294,928		735,732		87,527			152,892		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.09/23/2019	.12/31/2038	5,217,995	4.61 USD (2.3 EUR)			31,416	196,619		490,488		58,352			101,928		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.09/23/2019	.12/31/2038	2,148,075	4.61 USD (2.3 EUR)			12,933	80,941		201,917		24,021			41,960		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUWISFPUBMPRO8K5P83	.10/02/2019	.09/30/2031	6,567,000	3.44 USD (1.38 EUR)			171,871	223,200		507,345		79,200			92,903		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUWISFPUBMPRO8K5P83	.10/02/2019	.09/30/2031	7,661,500	3.44 USD (1.38 EUR)			200,516	260,400		591,903		92,400			108,387		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUWISFPUBMPRO8K5P83	.10/02/2019	.09/30/2031	3,283,500	3.44 USD (1.38 EUR)			85,936	111,600		253,673		39,600			46,452		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZVZ7FF32TWEFA76	.02/20/2020	.05/19/2030	9,729,000	3.01 USD (1.1 EUR)			140,802	213,300		473,653		118,800			125,334		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZVZ7FF32TWEFA76	.02/20/2020	.05/19/2030	9,729,000	3.01 USD (1.1 EUR)			140,802	213,300		473,653		118,800			125,334		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUWISFPUBMPRO8K5P83	.03/11/2020	.12/31/2038	3,410,807	3.69 USD (2.3 EUR)			67,738	213,497		195,491		24,656			66,627		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.03/25/2020	.02/12/2030	8,640,000	4.12 USD (3.13 EUR)			63,903	181,600		(59,273)		105,600			109,078		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.03/25/2020	.02/12/2030	10,800,000	4.12 USD (3.13 EUR)			79,879	227,000		(74,091)		132,000			136,347		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZVZ7FF32TWEFA76	.09/02/2020	.09/25/2032	40,474,398	2.19 USD (0.86 JPY)			470,843	11,686,823		3,326,201		4,006,812			606,931		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.09/04/2020	.09/18/2027	19,534,143	2.97 USD (2.7 GBP)			60,893	1,477,208		1,579,519		(171,703)			194,604		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.09/04/2020	.09/18/2027	6,598,530	2.97 USD (2.7 GBP)			20,570	499,030		533,588		(58,000)			65,736		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUWISFPUBMPRO8K5P83	.10/01/2020	.10/29/2032	17,021,550	2.76 USD (1.45 EUR)			180,473	1,690,700		1,467,953		191,400			256,564		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUWISFPUBMPRO8K5P83	.10/01/2020	.10/29/2032	5,869,500	2.76 USD (1.45 EUR)			62,232	583,000		506,191		66,000			88,470		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZVZ7FF32TWEFA76	.10/08/2020	.06/30/2042	2,945,313	3.75 USD (4.07 AUD)			(757)	297,864		315,338		153,329			63,788		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZVZ7FF32TWEFA76	.10/08/2020	.06/30/2042	25,433,643	3.75 USD (4.07 AUD)			(5,344)	2,572,141		2,723,034		1,320,565			550,825		100 / QL

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	10/30/2020	01/07/2031		54,980,600	3.07 USD (1.62 EUR)			646,574	5,287,500		5,035,355		620,400			741,561		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	10/30/2020	01/07/2031		4,679,200	3.07 USD (1.62 EUR)			55,028	450,000		428,541		52,800			63,112		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	10/22/2020	01/31/2033		19,630,500	4.56 USD (3.99 GBP)			97,247	1,332,000		1,831,875		(174,000)			300,051		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	10/22/2020	01/31/2033		5,234,800	4.56 USD (3.99 GBP)			25,933	355,200		488,500		(46,400)			80,014		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	10/22/2020	01/31/2033		3,926,100	4.56 USD (3.99 GBP)			19,449	266,400		366,375		(34,800)			60,010		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	05/12/2021	03/31/2041		1,410,350	3.97 USD (3.13 GBP)			13,091	190,450		252,650		(11,600)			29,510		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	05/12/2021	03/31/2041		12,693,150	3.97 USD (3.13 GBP)			117,815	1,714,050		2,273,850		(104,400)			265,590		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	05/12/2021	03/31/2041		7,051,750	3.97 USD (3.13 GBP)			65,452	952,250		1,263,250		(58,000)			147,550		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	06/18/2021	09/16/2033		13,859,000	3.5 USD (2.8 GBP)			107,514	1,660,000		2,074,395		(116,000)			218,800		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	06/18/2021	09/16/2033		5,543,600	3.5 USD (2.8 GBP)			43,006	664,000		829,758		(46,400)			87,520		100 / QL
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	09/20/2021	09/30/2031		13,108,883	3.03 USD (2.45 SEK)			103,216	2,627,111		2,158,456		485,979			185,451		100 / QL
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	09/20/2021	09/30/2033		13,108,883	3.21 USD (2.65 SEK)			104,749	2,627,111		2,100,354		485,979			207,355		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	10/27/2021	09/23/2051		25,483,000	4.05 USD (4.93 AUD)			(67,893)	3,604,000		2,493,529		1,614,470			674,217		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	11/16/2021	03/31/2043		6,637,106	3.71 USD (2.9 GBP)			16,603	608,360		937,221		(62,917)			146,590		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	11/16/2021	03/31/2043		33,185,530	3.71 USD (2.9 GBP)			83,016	3,041,801		4,686,103		(314,586)			732,948		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	11/16/2021	03/31/2043		6,637,106	3.71 USD (2.9 GBP)			16,603	608,360		937,221		(62,917)			146,590		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	11/23/2021	02/23/2029		7,884,800	2.84 USD (1.04 EUR)			109,183	483,700		574,103		92,400			91,660		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	01/13/2022	01/28/2034		19,229,000	4.32 USD (3.58 GBP)			148,758	2,150,400		2,943,714		(162,400)			309,118		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	01/13/2022	01/28/2034		7,925,095	4.32 USD (3.58 GBP)			61,310	886,272		1,213,231		(66,932)			127,401		100 / QL

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27	.01/13/2022	.01/28/2034	.....	4,120,500 GBP	4.32 USD (3.58 GBP)	.....	.....	31,877	.....	460,800	.....	630,796	.....	(34,800)	.....	66,239	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.02/24/2022	.06/15/2037	.....	19,977,000 GBP	3.86 USD (3.27 GBP)	.....	.....	116,883	.....	1,678,500	.....	2,306,171	.....	(174,000)	.....	369,950	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUJSFPU8MPR08K5P83	.03/09/2022	.03/31/2034	.....	5,515,000 EUR	3.73 USD (2.38 EUR)	.....	.....	18,809	.....	228,500	.....	173,776	.....	66,000	.....	89,382	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUJSFPU8MPR08K5P83	.03/09/2022	.03/31/2034	.....	5,515,000 EUR	3.73 USD (2.38 EUR)	.....	.....	18,809	.....	228,500	.....	173,776	.....	66,000	.....	89,382	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32WIEFA76	.03/10/2022	.06/08/2037	.....	38,500,000 EUR	3.98 USD (2.58 EUR)	.....	.....	467,346	.....	1,494,500	.....	1,805,290	.....	462,000	.....	712,474	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32WIEFA76	.03/10/2022	.06/08/2037	.....	15,400,000 EUR	3.98 USD (2.58 EUR)	.....	.....	186,938	.....	597,800	.....	722,116	.....	184,800	.....	284,990	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32WIEFA76	.03/29/2022	.01/09/2032	.....	11,125,000 EUR	4.15 USD (2.53 EUR)	.....	.....	140,774	.....	552,000	.....	693,170	.....	132,000	.....	160,082	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32WIEFA76	.03/29/2022	.01/09/2032	.....	22,250,000 EUR	4.15 USD (2.53 EUR)	.....	.....	281,549	.....	1,104,000	.....	1,386,341	.....	264,000	.....	320,164	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.03/30/2022	.06/30/2032	.....	6,584,500 GBP	3.88 USD (3.18 GBP)	.....	.....	43,115	.....	485,000	.....	709,001	.....	(58,000)	.....	97,420	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.03/30/2022	.06/30/2032	.....	3,950,700 GBP	3.88 USD (3.18 GBP)	.....	.....	25,869	.....	291,000	.....	425,401	.....	(34,800)	.....	58,452	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.03/30/2022	.06/30/2032	.....	28,971,800 GBP	3.88 USD (3.18 GBP)	.....	.....	189,706	.....	2,134,000	.....	3,119,604	.....	(255,200)	.....	428,650	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27	.04/13/2022	.05/18/2032	.....	7,574,000 EUR	4.21 USD (2.6 EUR)	.....	.....	93,174	.....	172,900	.....	272,634	.....	92,400	.....	111,304	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27	.04/13/2022	.05/18/2032	.....	27,050,000 EUR	4.21 USD (2.6 EUR)	.....	.....	332,763	.....	617,500	.....	973,695	.....	330,000	.....	397,514	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27	.04/13/2022	.05/18/2032	.....	5,410,000 EUR	4.21 USD (2.6 EUR)	.....	.....	66,553	.....	123,500	.....	194,739	.....	66,000	.....	79,503	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27	.04/29/2022	.07/28/2043	.....	31,357,500 GBP	4.64 USD (3.37 GBP)	.....	.....	283,293	.....	860,000	.....	5,016,704	.....	(290,000)	.....	698,336	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27	.04/29/2022	.07/28/2043	.....	18,814,500 GBP	4.64 USD (3.37 GBP)	.....	.....	169,976	.....	516,000	.....	3,010,023	.....	(174,000)	.....	419,001	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27	.04/29/2022	.07/28/2043	.....	25,086,000 GBP	4.64 USD (3.37 GBP)	.....	.....	226,635	.....	688,000	.....	4,013,363	.....	(232,000)	.....	558,669	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32WIEFA76	.06/15/2022	.04/11/2043	.....	24,122,000 GBP	5.87 USD (4.77 GBP)	.....	.....	119,197	.....	(276,000)	.....	2,293,583	.....	(232,000)	.....	533,179	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32WIEFA76	.06/15/2022	.04/11/2043	.....	24,122,000 GBP	5.87 USD (4.77 GBP)	.....	.....	119,197	.....	(276,000)	.....	2,293,583	.....	(232,000)	.....	533,179	.....	100 / QL

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	10/13/2022	10/30/2027		9,683,000	7.67 USD (6.04 EUR)			58,383	(890,000)		(1,016,072)		132,000			97,853		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	10/13/2022	10/30/2027		9,683,000	7.67 USD (6.04 EUR)			58,383	(890,000)		(1,016,072)		132,000			97,853		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	10/27/2022	11/09/2037		19,703,000	6.28 USD (6.07 GBP)			(39,897)	(1,035,300)		(1,331,253)		(197,200)			370,193		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	12/21/2022	01/04/2032		5,292,500	6.54 USD (5.48 EUR)			36,777	6,000		(191,907)		66,000			76,093		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	12/21/2022	01/04/2032		5,292,500	6.54 USD (5.48 EUR)			36,777	6,000		(191,907)		66,000			76,093		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	12/21/2022	01/04/2032		5,292,500	6.54 USD (5.48 EUR)			36,777	6,000		(191,907)		66,000			76,093		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	03/16/2023	06/01/2030		21,140,000	5.63 USD (4.75 EUR)			62,092	(6,000)		(861,633)		(6,000)			273,066		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	03/16/2023	06/01/2030		10,570,000	5.63 USD (4.75 EUR)			31,046	(3,000)		(430,817)		(3,000)			136,533		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	04/04/2023	03/31/2038		16,256,500	5.5 USD (5.62 GBP)			(6,201)	397,800		196,766		397,800			309,617		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	05/11/2023	06/20/2030		19,656,000	5.07 USD (4.27 EUR)			51,765	624,600		(180,606)		624,600			254,885		100 / QL
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												20,116,805	162,964,179	XXX	192,781,819		23,483,936			25,633,150	XXX	XXX
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2023	10/02/2023		137,647,185	0.0 (JPM Mozaic II USD Index)				(805,110)		(805,110)				(805,110)	50,946		01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2023	10/02/2023		13,308,100	0.0 (JPM Mozaic USD Index)				101,629		101,629				101,629	4,926		01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/29/2023	10/05/2023		25,290,613	0.0 (UBS Zebra Edge USD Index)				815		815				815	14,800		01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/29/2023	10/06/2023		45,399,806	0.0 (UBS Zebra Edge USD Index)				1,462		1,462				1,462	29,104		01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/29/2023	10/03/2023		23,764,856	0.0 (UBS Zebra Edge 2 USD Index)											10,773		01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/29/2023	10/06/2023		5,200,136	0.0 (UBS Zebra Edge 2 USD Index)											3,334		01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2023	10/09/2023		105,638,804	0.0 (JPM Mozaic II USD Index)											82,941		01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2023	10/05/2023		36,252,395	0.0 (JPM Mozaic II USD Index)											21,215		01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2023	10/09/2023		10,272,325	0.0 (JPM Mozaic USD Index)											8,065		01

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1029999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Total Return													(701,204)	XXX	(701,204)				(701,204)	226,103	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												20,116,805	162,262,975	XXX	192,080,615		23,483,936		(701,204)	25,859,253	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange												20,116,805	162,964,179	XXX	192,781,819		23,483,936			25,633,150	XXX	XXX
1389999999. Total Swaps - Total Return													(701,204)	XXX	(701,204)				(701,204)	226,103	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps												20,116,805	162,262,975	XXX	192,080,615		23,483,936		(701,204)	25,859,253	XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										700,025,559	679,782,932	20,116,805	949,515,877	XXX	896,129,624		23,483,936	(377,586,099)	(701,204)	25,859,253	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other														XXX							XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										700,025,559	679,782,932	20,116,805	949,515,877	XXX	896,129,624		23,483,936	(377,586,099)	(701,204)	25,859,253	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE 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	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
DMZ3	5	874,506	DJIA E-Mini Index	VAGLB: Index Universal Life	N/A	Equity / Index .....	.....	CBT .....	.....	..34,980.2332	..33,725.0000	(4,175)	.....	.....(31,381)	.....	.....(31,381)	.....	.....	.....29,166	01	5
ESZ3	194	43,511,859	S&P 500 E-Mini Index	VAGLB: Index Universal Life	N/A	Equity / Index .....	.....	CME .....	.....	...4,485.7586	...4,325.5000	(116,400)	.....	.....(1,554,509)	.....	.....(1,554,509)	.....	.....	.....1,131,622	01	50
MFSZ3	91	9,551,018	MSCI EAFE Mini Index	VAGLB: Index Universal Life	N/A	Equity / Index .....	.....	NVF .....	.....	...2,099.1248	...2,041.5000	(31,621)	.....	.....(262,193)	.....	.....(262,193)	.....	.....	.....530,813	01	50
NQZ3	6	1,846,946	NASDAQ 100 E-Mini	VAGLB: Index Universal Life	N/A	Equity / Index .....	.....	CME .....	.....	..15,391.2150	..14,866.5000	810	.....	.....(62,966)	.....	.....(62,966)	.....	.....	.....34,999	01	20
ESZ3	237	53,066,060	Future Dec 2023	VAGLB: Fixed Indexed S&P 500 E-Mini Index	N/A	Equity / Index .....	.....	CME .....	.....	...4,478.1485	...4,325.5000	(139,395)	.....	.....(1,808,885)	.....	.....(1,808,885)	.....	.....	.....1,382,446	01	50
MFSZ3	823	86,420,425	Future Dec 2023	VAGLB: Fixed Indexed MSCI EAFE Mini Index	N/A	Equity / Index .....	.....	NVF .....	.....	...2,100.1318	...2,041.5000	(301,560)	.....	.....(2,412,700)	.....	.....(2,412,700)	.....	.....	.....4,800,646	01	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													(592,341)	(6,132,633)	.....	.....(6,132,633)	.....	.....	.....7,909,691	XXX	XXX
1579999999. Subtotal - Long Futures													(592,341)	(6,132,633)	.....	.....(6,132,633)	.....	.....	.....7,909,691	XXX	XXX
1649999999. Subtotal - Short Futures													.....	.....	.....	.....	.....	.....	.....	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments													.....	.....	.....	.....	.....	.....	.....	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													(592,341)	(6,132,633)	.....	.....(6,132,633)	.....	.....	.....7,909,691	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													.....	.....	.....	.....	.....	.....	.....	XXX	XXX
1709999999. Subtotal - Hedging Other													.....	.....	.....	.....	.....	.....	.....	XXX	XXX
1719999999. Subtotal - Replication													.....	.....	.....	.....	.....	.....	.....	XXX	XXX
1729999999. Subtotal - Income Generation													.....	.....	.....	.....	.....	.....	.....	XXX	XXX
1739999999. Subtotal - Other													.....	.....	.....	.....	.....	.....	.....	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives													.....	.....	.....	.....	.....	.....	.....	XXX	XXX
1759999999 - Totals													(592,341)	(6,132,633)	.....	.....(6,132,633)	.....	.....	.....7,909,691	XXX	XXX

Broker Name				Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America				(18,829,697)	26,739,388	7,909,691
Total Net Cash Deposits				(18,829,697)	26,739,388	7,909,691

(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
.....		
.....		
.....		

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0100		Qualitative Approach for Assessing Hedge Effectiveness

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	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
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX			1,777,058		810	(593,151)	810	7,909,691	7,909,691
Bank of America NA	B4TYDEB66KMZ0031MB27	Y	81,326,078		53,899,895	(1,780,000)		77,415,982	(2,032,144)		5,077,898	
Barclays Bank PLC	G5GSEF7VJP5170UK5573	Y	44,330,000		34,367,347			43,441,261	(133,364)		5,344,985	
BNP Paribas	ROMUWSFUBMIPROBK5P83	Y	117,935,000		45,271,329			115,988,991	(180,606)		2,448,785	
Citibank NA	E570DZVZ7FF321WEFA76	Y	88,081,000		85,519,982	(4,899,132)		89,825,680	(4,657,667)		9,126,909	1,668,759
Credit Agricole Corp	1VUV7VQFKU0QSJ21A208	Y			415,800	(9,000)	406,800	196,766	(1,868,171)		947,494	947,494
Credit Suisse Intl	E58DKGMJYYJLNB8C3868	Y	1,997,000		3,587,837		1,590,837	2,031,682		34,682		
Goldman Sachs Bank Group	KD3XUN7C6T14HNAVLU02	Y	71,190,000		26,618,769			70,361,925				
JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	Y	153,483,000		295,849,794	(3,012,375)	139,354,419	152,349,328	(813,512)		509,964	509,964
HSBC Bank USA NA	11EBVN30JCEQV1H4R804	Y										
Merrill Lynch Capital Services	GDWTTX03601TB7DW3U69	Y	6,650,000		6,342,000			6,275,891			127,342	
Morgan Stanley & Co Intern	4PQUHNSJPPGFNF3BB653	Y	11,287,000		9,525,848			11,153,303				
Royal Bank of Scotland	PR3QWICWIIPCS8A4S074	Y	24,258,000		16,855,608			23,962,028			1,871,698	
Societe General SA	02RNEBIBXP4ROTD8PU41	Y	41,550,000		56,174,526		14,624,526	42,143,257		593,257	346,167	346,167
UBS AG	BFM8T61CT2L10CEMIK50	Y	58,482,000		165,083,814		106,601,814	47,140,500			58,010	58,010
Nomura Global Financial Products	0Z3V05H2G7GRS05BHJ91	Y	7,050,000	1	9,174,677		2,124,676	6,550,811				
Wells Fargo Securities LLC	KB1H1DSPPFMYMCUFXT09	Y	137,112,154		73,097,920			131,921,902				
Goldman Sachs International Limited	W22LROWP21HZNBOK528	Y	87,680,000		77,431,241			65,055,780				
0299999999. Total NAIC 1 Designation			932,411,232	1	959,216,385	(9,700,508)	264,703,071	905,815,088	(9,685,464)	627,939	25,859,253	3,528,395
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals			932,411,232	1	959,216,385	(7,923,450)	264,703,071	905,815,898	(10,278,615)	628,749	33,768,944	11,438,086
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					959,216,385	(7,923,450)						

Collateral for Derivative Instruments Open as of Current Statement Date

[illegible]

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)
Bank of America Corp - OTC	B4TYDEB6GKMZ0031MB27	Cash	Cash	44,330,000		XXX		V
Barclays Bank PLC - OTC	GSGSEF7VJPS170UK5573	Cash	Cash	117,935,000		XXX		V
BNP Paribas - OTC	ROMUISFPU8MNP08K5P83	Cash	Cash	88,081,000		XXX		V
Citibank NA - OTC	E57QDZWN7FF32TWFA76	Cash	Cash	1,997,000		XXX		V
Credit Suisse Intl - OTC	E68DKGMJYYYJLN8C3868	Cash	Cash	71,190,000		XXX		V
Goldman Sachs Bank Group - OTC	KD3XUN7C6T14HNAVL002	Cash	Cash	87,680,000		XXX		V
Goldman Sachs International Limited - OTC	W22LR0WP21HZNB66K528	Cash	Cash	153,483,000		XXX		V
JPMorgan Chase & Co - OTC	7H6GLXDRUGOFU57RNE97	Cash	Cash	6,650,000		XXX		V
Merrill Lynch Capital Services - OTC	GDWTTX03601TB7DW3U69	Cash	Cash	11,287,000		XXX		V
Morgan Stanley & Co Intl Ltd - OTC	4PQUHNSJPF6GFNF3BB653	Cash	Cash	24,258,000		XXX		V
Nomura Global Financial Products OTC	O23V05H2G7GRS05BHJ91	Cash	Cash	7,050,000		XXX		V
Royal Bank of Scotland - OTC	RR3QW1CIWW1PCS8A4S074	Cash	Cash	41,550,000		XXX		V
Societe Generale - OTC	O2RNE81BXP4ROT08PU41	Cash	Cash	58,482,000		XXX		V
UBS AG - OTC	BFMBT61CT2L1QCEMIK50	Cash	Cash	50,450,000		XXX		V
Wells Fargo - OTC	KB1H1DSPRFMVMCUFX09	Cash	Cash			XXX		V
Bank of America - OTC Security	B4TYDEB6GKMZ0031MB27	Security	U S Treasury Nt	207,717	244,200	XXX		V
Bank of America - OTC Security	B4TYDEB6GKMZ0031MB27	Security	U S Treasury Nt	1,993,325	2,594,800	XXX		V
Bank of America - OTC Security	B4TYDEB6GKMZ0031MB27	Security	U S Treasury Nt	79,125,036	96,741,700	XXX		V
Bank of America - OTC Security	B4TYDEB6GKMZ0031MB27	Security	U S Treasury Nt	86,662,154	100,840,300	XXX		V
0299999999 - Total				932,411,232	200,421,000	XXX	XXX	XXX

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

[illegible]

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0109999999.	Total - U.S. Government Bonds					XXX
0309999999.	Total - All Other Government Bonds					XXX
0509999999.	Total - U.S. States, Territories and Possessions Bonds					XXX
0709999999.	Total - U.S. Political Subdivisions Bonds					XXX
0909999999.	Total - U.S. Special Revenues Bonds					XXX
1109999999.	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					XXX
1309999999.	Total - Hybrid Securities					XXX
1509999999.	Total - Parent, Subsidiaries and Affiliates Bonds					XXX
1909999999.	Subtotal - Unaffiliated Bank Loans					XXX
2419999999.	Total - Issuer Obligations					XXX
2429999999.	Total - Residential Mortgage-Backed Securities					XXX
2439999999.	Total - Commercial Mortgage-Backed Securities					XXX
2449999999.	Total - Other Loan-Backed and Structured Securities					XXX
2459999999.	Total - SVO Identified Funds					XXX
2469999999.	Total - Affiliated Bank Loans					XXX
2479999999.	Total - Unaffiliated Bank Loans					XXX
2489999999.	Total - Unaffiliated Certificates of Deposit					XXX
2509999999.	Total Bonds					XXX
4109999999.	Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)					XXX
4409999999.	Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates					XXX
4509999999.	Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)					XXX
5109999999.	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)					XXX
5409999999.	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds					XXX
5609999999.	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts					XXX
5809999999.	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds					XXX
5979999999.	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates					XXX
5989999999.	Total - Common Stocks (Schedule D, Part 2, Section 2 type)					XXX
5999999999.	Total - Preferred and Common Stocks					XXX
000000-00-0	Overnight Repos SEC LENDING ONLY .....	.....	.....1.A	199,012,776	199,012,776	10/02/2023
9709999999.	Subtotal - Cash Equivalents (Schedule E Part 2 type)			199,012,776	199,012,776	XXX
9999999999.	Totals			199,012,776	199,012,776	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$ 104,610,385 Book/Adjusted Carrying Value \$ 104,610,385
2. Average balance for the year Fair Value \$ 164,425,895 Book/Adjusted Carrying Value \$ 164,425,895
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 \$ 199,012,776 NAIC 2 \$ NAIC 3 \$ NAIC 4 \$ NAIC 5 \$ NAIC 6 \$

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6	7	8	
					First Month	Second Month	Third Month	
Bank of New York Mellon New York, NY .....	.....	.....	.....	.....	.....30,288,029	17,718,374	9,312,666	..XXX.
Citibank New York, NY .....	.....	.....	.....	.....	.....9,396	9,378	725,479	..XXX.
Fifth Third Bank Cincinnati, OH .....	.....	.....	.....	.....	.....198,675	29,783	143,986	..XXX.
JP Morgan Chase New York, NY .....	.....	.....	.....	.....	.....1,311,456	(16,390,160)	(10,391,766)	..XXX.
The Federal Home Loan Bank of Cincinnati Cincinnati, OH .....	.....	.....	.....	.....	.....249,430	249,742	249,713	..XXX.
US Bank Minneapolis, MN .....	.....	.....	.....	.....	.....1,150,948	862,281	439,549	..XXX.
Wells Fargo San Francisco, CA .....	.....	.....	.....	.....	.....249,522	249,993	249,536	..XXX.
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			(2,824)	(1,504)	(2,854)	XXX
0199999. Totals - Open Depositories	XXX	XXX			33,454,632	2,727,887	726,309	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX			33,454,632	2,727,887	726,309	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX			33,454,632	2,727,887	726,309	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]