



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

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 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
(Name) (Area Code) (Telephone Number)
FINRPT@NATIONWIDE.COM 866-315-1430
(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 AMY TAYLOR SHORE, EVP-CHIEF CUSTOMER OFFC
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
PRESIDENT & COO SVP & SECRETARY SVP & TREASURER

Subscribed and sworn to before me this 5 day of FEBRUARY 2024
[Signature]

- 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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	89,473,891	0.183	89,473,890		89,473,890	0.183
1.02 All other governments	288,773,562	0.590	288,773,561		288,773,561	0.590
1.03 U.S. states, territories and possessions, etc. guaranteed	180,307,760	0.368	180,307,761		180,307,761	0.368
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	215,352,294	0.440	215,352,293		215,352,293	0.440
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,819,779,821	3.717	1,819,779,823		1,819,779,823	3.719
1.06 Industrial and miscellaneous	32,448,820,579	66.284	32,448,820,576		32,448,820,576	66.313
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated bank loans	389,728,979	0.796	389,728,979		389,728,979	0.796
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	35,432,236,886	72.378	35,432,236,883		35,432,236,883	72.410
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	3,744,619	0.008	3,744,619		3,744,619	0.008
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	3,744,619	0.008	3,744,619		3,744,619	0.008
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	44,780,500	0.091	44,780,500		44,780,500	0.092
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds		0.000				0.000
3.09 Total common stocks	44,780,500	0.091	44,780,500		44,780,500	0.092
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages	8,942,631,476	18.267	8,942,631,476		8,942,631,476	18.275
4.04 Mezzanine real estate loans	94,257,624	0.193	94,257,624		94,257,624	0.193
4.05 Total valuation allowance		0.000	(1)		(1)	0.000
4.06 Total mortgage loans	9,036,889,100	18.460	9,036,889,099		9,036,889,099	18.468
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(17,159,602)	(0.035)	(17,159,602)		(17,159,602)	(0.035)
6.02 Cash equivalents (Schedule E, Part 2)	983,006,774	2.008	983,006,774	210,478,027	1,193,484,801	2.439
6.03 Short-term investments (Schedule DA)	662,576,384	1.353	662,576,385		662,576,385	1.354
6.04 Total cash, cash equivalents and short-term investments	1,628,423,556	3.326	1,628,423,557	210,478,027	1,838,901,584	3.758
7. Contract loans	301,366,682	0.616	301,335,327		301,335,327	0.616
8. Derivatives (Schedule DB)	937,314,602	1.915	937,314,602		937,314,602	1.916
9. Other invested assets (Schedule BA)	1,224,795,436	2.502	1,202,974,418		1,202,974,418	2.458
10. Receivables for securities		0.000				0.000
11. Securities Lending (Schedule DL, Part 1).....	210,478,027	0.430	210,478,027	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	134,295,391	0.274	134,295,391		134,295,391	0.274
13. Total invested assets	48,954,324,799	100.000	48,932,472,423	210,478,027	48,932,472,423	100.000

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	
	3.2 Totals, Part 3, Column 11	
4.	Total gain (loss) on disposals, Part 3, Column 18	
5.	Deduct amounts received on disposals, Part 3, Column 15	
6.	Total foreign exchange change in book/adjusted carrying value:	
	6.1 Totals, Part 1, Column 15	
	6.2 Totals, Part 3, Column 13	
7.	Deduct current year's other than temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	
	7.2 Totals, Part 3, Column 10	
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	
	8.2 Totals, Part 3, Column 9	
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 BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	8,314,610,444
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	1,424,036,000
	2.2 Additional investment made after acquisition (Part 2, Column 8)	31,287,771
		1,455,323,772
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	10,577,228
	3.2 Totals, Part 3, Column 11	10,577,228
4.	Accrual of discount	
5.	Unrealized valuation increase/(decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	
6.	Total gain (loss) on disposals, Part 3, Column 18	181,666
7.	Deduct amounts received on disposals, Part 3, Column 15	725,304,007
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:	
	9.1 Totals, Part 1, Column 13	
	9.2 Totals, Part 3, Column 13	
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	
	10.2 Totals, Part 3, Column 10	18,500,000
		18,500,000
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	9,036,889,102
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	9,036,889,102
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	9,036,889,102

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	1,049,829,554
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	82,492,601
	2.2 Additional investment made after acquisition (Part 2, Column 9)	176,598,005
		259,090,606
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16	
	3.2 Totals, Part 3, Column 12	
4.	Accrual of discount	
5.	Unrealized valuation increase/(decrease):	
	5.1 Totals, Part 1, Column 13	(13,738,200)
	5.2 Totals, Part 3, Column 9	(18,673)
		(13,756,873)
6.	Total gain (loss) on disposals, Part 3, Column 19	1,224,620
7.	Deduct amounts received on disposals, Part 3, Column 16	70,658,051
8.	Deduct amortization of premium and depreciation	1,341,933
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17	407,517
	9.2 Totals, Part 3, Column 14	
		407,517
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15	
	10.2 Totals, Part 3, Column 11	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,224,795,440
12.	Deduct total nonadmitted amounts	21,821,018
13.	Statement value at end of current period (Line 11 minus Line 12)	1,202,974,422

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	31,487,818,544
2.	Cost of bonds and stocks acquired, Part 3, Column 7	5,569,509,264
3.	Accrual of discount	30,791,551
4.	Unrealized valuation increase/(decrease):	
	4.1. Part 1, Column 12	(26,734)
	4.2. Part 2, Section 1, Column 15	1,335,283
	4.3. Part 2, Section 2, Column 13	
	4.4. Part 4, Column 11	2,426,261
		3,734,810
5.	Total gain (loss) on disposals, Part 4, Column 19	(19,713,991)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	1,581,756,674
7.	Deduct amortization of premium	46,725,039
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	51,601,953
	8.2. Part 2, Section 1, Column 19	
	8.3. Part 2, Section 2, Column 16	
	8.4. Part 4, Column 15	(1,883,521)
		49,718,432
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	12,499,254
	9.2. Part 2, Section 1, Column 17	
	9.3. Part 2, Section 2, Column 14	
	9.4. Part 4, Column 13	403,050
		12,902,304
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	287,408
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	35,480,762,001
12.	Deduct total nonadmitted amounts	
13.	Statement value at end of current period (Line 11 minus Line 12)	35,480,762,001

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	89,473,891	91,542,074	88,351,696	89,931,980
	2. Canada				
	3. Other Countries	288,773,561	264,880,655	290,687,714	297,380,185
	4. Totals	378,247,452	356,422,729	379,039,410	387,312,165
U.S. States, Territories and Possessions (Direct and guaranteed)					
	5. Totals	180,307,760	171,565,299	183,049,027	173,890,874
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)					
	6. Totals	215,352,294	191,923,571	217,096,444	210,970,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions					
	7. Totals	1,819,779,821	1,686,921,591	1,819,532,011	1,795,691,137
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	26,149,423,804	24,486,650,046	26,240,719,922	26,041,011,733
	9. Canada	882,368,960	851,875,267	884,328,523	878,127,903
	10. Other Countries	5,806,756,791	5,345,841,435	5,879,879,128	5,820,988,279
	11. Totals	32,838,549,555	30,684,366,748	33,004,927,573	32,740,127,915
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	35,432,236,882	33,091,199,938	35,603,644,465	35,307,992,091
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States	3,744,619	3,744,619	2,409,336	
	15. Canada				
	16. Other Countries				
	17. Totals	3,744,619	3,744,619	2,409,336	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	3,744,619	3,744,619	2,409,336	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States	44,780,500	44,780,500	44,780,500	
	21. Canada				
	22. Other Countries				
	23. Totals	44,780,500	44,780,500	44,780,500	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	44,780,500	44,780,500	44,780,500	
	26. Total Stocks	48,525,119	48,525,119	47,189,836	
	27. Total Bonds and Stocks	35,480,762,001	33,139,725,057	35,650,834,301	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	2,838,561	19,638,591	32,717,389	20,287,345	13,992,004	XXX	89,473,890	0.3	1,446,469	0.0	89,473,890	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	2,838,561	19,638,591	32,717,389	20,287,345	13,992,004	XXX	89,473,890	0.3	1,446,469	0.0	89,473,890	
2. All Other Governments												
2.1 NAIC 1		25,947,386	51,903,157	8,571,371	17,400,158	XXX	103,822,072	0.3	93,111,554	0.3	44,862,492	58,959,580
2.2 NAIC 2	8,386,707	27,593,620	54,547,008	31,093,503	47,956,185	XXX	169,577,023	0.5	137,343,506	0.4	133,809,429	35,767,594
2.3 NAIC 3		9,977,809	1,031,311			XXX	11,009,120	0.0	8,066,534	0.0	5,073,203	5,935,917
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6			1,132,544	2,350,933	881,868	XXX	4,365,345	0.0	4,921,511	0.0	3,483,477	881,868
2.7 Totals	8,386,707	63,518,815	108,614,020	42,015,807	66,238,211	XXX	288,773,560	0.8	243,443,105	0.8	187,228,601	101,544,959
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	215,000	56,135,076	35,720,316	88,142,369	95,000	XXX	180,307,761	0.5	152,410,562	0.5	180,307,761	
3.2 NAIC 2						XXX			29,062,882	0.1		
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	215,000	56,135,076	35,720,316	88,142,369	95,000	XXX	180,307,761	0.5	181,473,444	0.6	180,307,761	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1		14,686,241	38,672,392	100,363,660	51,630,000	XXX	205,352,293	0.6	205,756,637	0.7	205,352,293	
4.2 NAIC 2			10,000,000			XXX	10,000,000	0.0	10,000,000	0.0	10,000,000	
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals		14,686,241	48,672,392	100,363,660	51,630,000	XXX	215,352,293	0.6	215,756,637	0.7	215,352,293	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	23,977,976	185,276,438	465,924,723	556,231,321	534,485,681	XXX	1,765,896,139	5.0	1,689,379,331	5.4	1,762,835,922	3,060,217
5.2 NAIC 2				4,800,000	49,083,683	XXX	53,883,683	0.2	59,512,128	0.2	53,883,683	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	23,977,976	185,276,438	465,924,723	561,031,321	583,569,364	XXX	1,819,779,822	5.1	1,748,891,459	5.6	1,816,719,605	3,060,217

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	493,760,562	5,219,066,427	3,823,531,802	1,231,876,062	2,600,307,924	XXX	13,368,542,777	37.7	10,764,770,834	34.2	7,013,965,500	6,354,577,277
6.2 NAIC 2	377,879,618	5,804,851,813	5,471,710,359	2,343,085,802	3,814,746,348	XXX	17,812,273,940	50.2	16,616,184,188	52.9	11,392,521,228	6,419,752,712
6.3 NAIC 3	72,570,937	494,632,923	275,865,412	20,458,904	26,957,002	XXX	890,485,178	2.5	902,024,686	2.9	317,437,275	573,047,903
6.4 NAIC 4	70,315,686	225,108,988	50,652,155	250,402		XXX	346,327,231	1.0	390,081,484	1.2	130,377,837	215,949,394
6.5 NAIC 5	17,972,793	23,168,063	12,297,845	316,973	12,156	XXX	53,767,830	0.2	16,800,075	0.1	11,717,168	42,050,662
6.6 NAIC 6	3					XXX	3	0.0				3
6.7 Totals	1,032,499,599	11,766,828,214	9,634,057,573	3,595,988,143	6,442,023,430	XXX	32,471,396,959	91.6	28,689,861,267	91.3	18,866,019,008	13,605,377,951
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1			5,133,600			XXX	5,133,600	0.0			5,133,600	
10.2 NAIC 2		31,173,235	36,028,679			XXX	67,201,914	0.2	79,998,407	0.3	39,778,909	27,423,005
10.3 NAIC 3		49,737,642	38,628,470			XXX	88,366,112	0.2	45,463,481	0.1	82,570,234	5,795,878
10.4 NAIC 4	1,111,909	153,725,323	47,692,936			XXX	202,530,168	0.6	216,506,789	0.7	194,592,571	7,937,597
10.5 NAIC 5	3,497,826	18,612,368	4,386,990			XXX	26,497,184	0.1	9,821,735	0.0	22,999,358	3,497,826
10.6 NAIC 6						XXX						
10.7 Totals	4,609,735	253,248,568	131,870,675			XXX	389,728,978	1.1	351,790,412	1.1	345,074,672	44,654,306
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) ... 520,792,099	... 5,520,750,159	... 4,453,603,379	... 2,005,472,128	... 3,217,910,767		... 15,718,528,532	... 44.3	... XXX	... XXX	... 9,301,931,458	... 6,416,597,074
12.2 NAIC 2	(d) ... 386,266,325	... 5,863,618,668	... 5,572,286,046	... 2,378,979,305	... 3,911,786,216		... 18,112,936,560	... 51.1	... XXX	... XXX	... 11,629,993,249	... 6,482,943,311
12.3 NAIC 3	(d) ... 72,570,937	... 554,348,374	... 315,525,193	... 20,458,904	... 26,957,002		... 989,860,410	... 2.8	... XXX	... XXX	... 405,080,712	... 584,779,698
12.4 NAIC 4	(d) ... 71,427,595	... 378,834,311	... 98,345,091	... 250,402			... 548,857,399	... 1.5	... XXX	... XXX	... 324,970,408	... 223,886,991
12.5 NAIC 5	(d) ... 21,470,619	... 41,780,431	... 16,684,835	... 316,973	... 12,156		(c) ... 80,265,014	... 0.2	... XXX	... XXX	... 34,716,526	... 45,548,488
12.6 NAIC 6	(d) ... 3		... 1,132,544	... 2,350,933	... 881,868		(c) ... 4,365,348	... 0.0	... XXX	... XXX	... 3,483,477	... 881,871
12.7 Totals	... 1,072,527,578	... 12,359,331,943	... 10,457,577,088	... 4,407,828,645	... 7,157,548,009		(b) 35,454,813,263	... 100.0	... XXX	... XXX	... 21,700,175,830	... 13,754,637,433
12.8 Line 12.7 as a % of Col. 7	3.0	34.9	29.5	12.4	20.2		100.0	XXX	XXX	XXX	61.2	38.8
13. Total Bonds Prior Year												
13.1 NAIC 1	... 337,014,526	... 3,262,640,645	... 4,739,022,077	... 1,596,068,239	... 2,972,129,900		... XXX	... XXX	... 12,906,875,387	... 41.1	... 8,206,475,210	... 4,700,400,177
13.2 NAIC 2	... 213,038,010	... 3,955,022,566	... 6,632,034,466	... 1,910,315,302	... 4,221,690,767		... XXX	... XXX	... 16,932,101,111	... 53.9	... 11,070,161,017	... 5,861,940,094
13.3 NAIC 3	... 34,799,049	... 437,701,187	... 384,380,098	... 64,786,534	... 33,887,833		... XXX	... XXX	... 955,554,701	... 3.0	... 483,089,231	... 472,465,470
13.4 NAIC 4	... 29,750,801	... 342,050,554	... 233,207,240	... 1,579,678			... XXX	... XXX	... 606,588,273	... 1.9	... 340,437,435	... 266,150,838
13.5 NAIC 5	... 439,749	... 13,746,478	... 12,115,803	... 306,388	... 13,392		... XXX	... XXX	(c) ... 26,621,810	... 0.1	... 13,082,956	... 13,538,854
13.6 NAIC 6			... 1,132,544	... 2,676,023	... 1,112,944		... XXX	... XXX	(c) ... 4,921,511	... 0.0	... 3,808,567	... 1,112,944
13.7 Totals	... 615,042,135	... 8,011,161,430	... 12,001,892,228	... 3,575,732,164	... 7,228,834,836		... XXX	... XXX	(b) 31,432,662,793	... 100.0	... 20,117,054,416	... 11,315,608,377
13.8 Line 13.7 as a % of Col. 9	2.0	25.5	38.2	11.4	23.0		XXX	XXX	100.0	XXX	64.0	36.0
14. Total Publicly Traded Bonds												
14.1 NAIC 1	... 232,596,267	... 3,115,438,800	... 1,766,329,128	... 1,389,552,513	... 2,798,014,752		... 9,301,931,460	... 26.2	... 8,206,475,210	... 26.1	... 9,301,931,460	... XXX
14.2 NAIC 2	... 229,622,479	... 3,403,014,672	... 3,091,006,087	... 1,439,035,850	... 3,467,314,160		... 11,629,993,248	... 32.8	... 11,070,161,017	... 35.2	... 11,629,993,248	... XXX
14.3 NAIC 3	... 26,026,238	... 236,524,910	... 104,537,949	... 14,799,166	... 23,192,449		... 405,080,712	... 1.1	... 483,089,231	... 1.5	... 405,080,712	... XXX
14.4 NAIC 4	... 4,050,345	... 259,223,815	... 61,445,845	... 250,402			... 324,970,407	... 0.9	... 340,437,435	... 1.1	... 324,970,407	... XXX
14.5 NAIC 5	... 7,469,417	... 21,682,637	... 5,268,355	... 283,961	... 12,156		... 34,716,526	... 0.1	... 13,082,956	... 0.0	... 34,716,526	... XXX
14.6 NAIC 6			... 1,132,544	... 2,350,933			... 3,483,477	... 0.0	... 3,808,567	... 0.0	... 3,483,477	... XXX
14.7 Totals	... 499,764,746	... 7,035,884,834	... 5,029,719,908	... 2,846,272,825	... 6,288,533,517		... 21,700,175,830	... 61.2	... 20,117,054,416	... 64.0	... 21,700,175,830	... XXX
14.8 Line 14.7 as a % of Col. 7	2.3	32.4	23.2	13.1	29.0		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	1.4	19.8	14.2	8.0	17.7		61.2	XXX	XXX	XXX	61.2	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	... 288,195,832	... 2,405,311,359	... 2,687,274,251	... 615,919,615	... 419,896,015		... 6,416,597,072	... 18.1	... 4,700,400,177	... 15.0	... XXX	... 6,416,597,072
15.2 NAIC 2	... 156,643,846	... 2,460,603,996	... 2,481,279,959	... 939,943,455	... 444,472,056		... 6,482,943,312	... 18.3	... 5,861,940,094	... 18.6	... XXX	... 6,482,943,312
15.3 NAIC 3	... 46,544,699	... 317,823,464	... 210,987,244	... 5,659,738	... 3,764,553		... 584,779,698	... 1.6	... 472,465,470	... 1.5	... XXX	... 584,779,698
15.4 NAIC 4	... 67,377,250	... 119,610,496	... 36,899,246				... 223,886,992	... 0.6	... 266,150,838	... 0.8	... XXX	... 223,886,992
15.5 NAIC 5	... 14,001,202	... 20,097,794	... 11,416,480	... 33,012			... 45,548,488	... 0.1	... 13,538,854	... 0.0	... XXX	... 45,548,488
15.6 NAIC 6	... 3				... 881,868		... 881,871	... 0.0	... 1,112,944	... 0.0	... XXX	... 881,871
15.7 Totals	... 572,762,832	... 5,323,447,109	... 5,427,857,180	... 1,561,555,820	... 869,014,492		... 13,754,637,433	... 38.8	... 11,315,608,377	... 36.0	... XXX	... 13,754,637,433
15.8 Line 15.7 as a % of Col. 7	4.2	38.7	39.5	11.4	6.3		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	1.6	15.0	15.3	4.4	2.5		38.8	XXX	XXX	XXX	XXX	38.8

(a) Includes \$ 7,395,609,464 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$ 976,823,105 current year of bonds with Z designations and \$ 233,089,735 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes \$ 9,368,709 current year, \$ 4,853,021 prior year of bonds with 5GI designations and \$ 4,365,346 current year, \$ 4,921,511 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$; NAIC 2 \$ 21,589,657 ; NAIC 3 \$ 986,728 ; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	369,643	10,468,675	22,598,588	3,046,191		XXX	36,483,097	0.1	1,369,615	0.0	36,483,097	
1.02 Residential Mortgage-Backed Securities	2,468,918	9,169,916	10,118,801	17,241,154	13,992,004	XXX	52,990,793	0.1	76,854	0.0	52,990,793	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities ...						XXX						
1.05 Totals	2,838,561	19,638,591	32,717,389	20,287,345	13,992,004	XXX	89,473,890	0.3	1,446,469	0.0	89,473,890	
2. All Other Governments												
2.01 Issuer Obligations	8,386,707	63,518,814	108,614,021	42,015,807	66,238,212	XXX	288,773,561	0.8	243,443,104	0.8	187,228,601	101,544,960
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities ...						XXX						
2.05 Totals	8,386,707	63,518,814	108,614,021	42,015,807	66,238,212	XXX	288,773,561	0.8	243,443,104	0.8	187,228,601	101,544,960
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	215,000	56,135,076	35,720,316	88,142,369	95,000	XXX	180,307,761	0.5	181,473,445	0.6	180,307,761	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities ...						XXX						
3.05 Totals	215,000	56,135,076	35,720,316	88,142,369	95,000	XXX	180,307,761	0.5	181,473,445	0.6	180,307,761	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations		14,686,241	48,672,392	100,363,660	51,630,000	XXX	215,352,293	0.6	215,756,637	0.7	215,352,293	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities ...						XXX						
4.05 Totals		14,686,241	48,672,392	100,363,660	51,630,000	XXX	215,352,293	0.6	215,756,637	0.7	215,352,293	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	9,045,000	147,338,196	452,953,671	554,805,431	571,750,737	XXX	1,735,893,035	4.9	1,654,469,213	5.3	1,732,832,818	3,060,217
5.02 Residential Mortgage-Backed Securities	14,932,976	36,938,242	12,971,052	6,225,890	2,083,071	XXX	73,151,231	0.2	83,687,652	0.3	73,151,231	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities ...		1,000,000			9,735,557	XXX	10,735,557	0.0	10,734,594	0.0	10,735,557	
5.05 Totals	23,977,976	185,276,438	465,924,723	561,031,321	583,569,365	XXX	1,819,779,823	5.1	1,748,891,459	5.6	1,816,719,606	3,060,217
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	784,116,198	9,768,409,088	8,044,095,938	3,389,916,087	6,367,007,920	XXX	28,353,545,231	80.0	25,835,027,396	82.2	17,941,084,161	10,412,461,070
6.02 Residential Mortgage-Backed Securities	59,578,056	281,140,027	149,600,050	133,800,282	59,771,807	XXX	683,890,222	1.9	437,700,297	1.4	11,965,281	671,924,941
6.03 Commercial Mortgage-Backed Securities	69,307,832	506,582,451	177,340,891			XXX	753,231,174	2.1	743,108,044	2.4	682,353,575	70,877,599
6.04 Other Loan-Backed and Structured Securities ...	119,497,514	1,210,696,647	1,263,020,694	72,271,773	15,243,704	XXX	2,680,730,332	7.6	1,674,025,529	5.3	230,615,991	2,450,114,341
6.05 Totals	1,032,499,600	11,766,828,213	9,634,057,573	3,595,988,142	6,442,023,431	XXX	32,471,396,959	91.6	28,689,861,266	91.3	18,866,019,008	13,605,377,951
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities ...						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities ...						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired	4,609,735	253,248,569	131,870,675			XXX	389,728,979	1.1	351,790,414	1.1	345,074,672	44,654,307
10.03 Totals	4,609,735	253,248,569	131,870,675			XXX	389,728,979	1.1	351,790,414	1.1	345,074,672	44,654,307
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	802,132,548	10,060,556,090	8,712,654,926	4,178,289,545	7,056,721,869	XXX	30,810,354,978	86.9	XXX	XXX	20,293,288,731	10,517,066,247
12.02 Residential Mortgage-Backed Securities	76,979,950	327,248,185	172,689,903	157,267,326	75,846,882	XXX	810,032,246	2.3	XXX	XXX	138,107,305	671,924,941
12.03 Commercial Mortgage-Backed Securities	69,307,832	506,582,451	177,340,891			XXX	753,231,174	2.1	XXX	XXX	682,353,575	70,877,599
12.04 Other Loan-Backed and Structured Securities	119,497,514	1,211,696,647	1,263,020,694	72,271,773	24,979,261	XXX	2,691,465,889	7.6	XXX	XXX	241,351,548	2,450,114,341
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans	4,609,735	253,248,569	131,870,675			XXX	389,728,979	1.1	XXX	XXX	345,074,672	44,654,307
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	1,072,527,579	12,359,331,942	10,457,577,089	4,407,828,644	7,157,548,012		35,454,813,266	100.0	XXX	XXX	21,700,175,831	13,754,637,435
12.10 Line 12.09 as a % of Col. 7	3.0	34.9	29.5	12.4	20.2		100.0	XXX	XXX	XXX	61.2	38.8
13. Total Bonds Prior Year												
13.01 Issuer Obligations	467,868,042	6,709,180,111	10,319,960,205	3,467,806,563	7,166,724,489	XXX	XXX	XXX	28,131,539,410	89.5	18,846,305,741	9,285,233,669
13.02 Residential Mortgage-Backed Securities	82,868,428	260,508,533	79,298,621	46,413,468	52,375,753	XXX	XXX	XXX	521,464,803	1.7	97,373,950	424,090,853
13.03 Commercial Mortgage-Backed Securities	11,167,694	199,496,117	532,444,233			XXX	XXX	XXX	743,108,044	2.4	679,007,027	64,101,017
13.04 Other Loan-Backed and Structured Securities	48,512,000	647,582,726	926,232,475	52,698,328	9,734,594	XXX	XXX	XXX	1,684,760,123	5.4	214,855,777	1,469,904,346
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans	4,625,973	194,393,943	143,956,693	8,813,805		XXX	XXX	XXX	351,790,414	1.1	279,511,923	72,278,491
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	615,042,137	8,011,161,430	12,001,892,227	3,575,732,164	7,228,834,836		XXX	XXX	31,432,662,794	100.0	20,117,054,418	11,315,608,376
13.10 Line 13.09 as a % of Col. 9	2.0	25.5	38.2	11.4	23.0		XXX	XXX	100.0	XXX	64.0	36.0
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	423,913,762	6,134,371,948	4,650,595,883	2,821,696,411	6,262,710,729	XXX	20,293,288,733	57.2	18,846,305,741	60.0	20,293,288,733	XXX
14.02 Residential Mortgage-Backed Securities	19,091,439	50,868,146	27,484,075	24,576,413	16,087,231	XXX	138,107,304	0.4	97,373,950	0.3	138,107,304	XXX
14.03 Commercial Mortgage-Backed Securities	18,456,845	495,336,117	168,560,613			XXX	682,353,575	1.9	679,007,027	2.2	682,353,575	XXX
14.04 Other Loan-Backed and Structured Securities	38,302,703	134,538,486	58,774,802		9,735,557	XXX	241,351,548	0.7	214,855,777	0.7	241,351,548	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans		220,770,137	124,304,534			XXX	345,074,671	1.0	279,511,923	0.9	345,074,671	XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	499,764,749	7,035,884,834	5,029,719,907	2,846,272,824	6,288,533,517		21,700,175,831	61.2	20,117,054,418	64.0	21,700,175,831	XXX
14.10 Line 14.09 as a % of Col. 7	2.3	32.4	23.2	13.1	29.0		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	1.4	19.8	14.2	8.0	17.7		61.2	XXX	XXX	XXX	61.2	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	378,218,786	3,926,184,142	4,062,059,043	1,356,593,134	794,011,140	XXX	10,517,066,245	29.7	9,285,233,669	29.5	XXX	10,517,066,245
15.02 Residential Mortgage-Backed Securities	57,888,511	276,380,039	145,205,828	132,690,913	59,759,651	XXX	671,924,942	1.9	424,090,853	1.3	XXX	671,924,942
15.03 Commercial Mortgage-Backed Securities	50,850,987	11,246,334	8,780,278			XXX	70,877,599	0.2	64,101,017	0.2	XXX	70,877,599
15.04 Other Loan-Backed and Structured Securities	81,194,811	1,077,158,161	1,204,245,892	72,271,773	15,243,704	XXX	2,450,114,341	6.9	1,469,904,346	4.7	XXX	2,450,114,341
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans	4,609,735	32,478,432	7,566,141			XXX	44,654,308	0.1	72,278,491	0.2	XXX	44,654,308
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	572,762,830	5,323,447,108	5,427,857,182	1,561,555,820	869,014,495		13,754,637,435	38.8	11,315,608,376	36.0	XXX	13,754,637,435
15.10 Line 15.09 as a % of Col. 7	4.2	38.7	39.5	11.4	6.3		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.6	15.0	15.3	4.4	2.5		38.8	XXX	XXX	XXX	XXX	38.8

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments					
	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	650,000,000				650,000,000
2. Cost of short-term investments acquired	667,397,910	22,397,910			645,000,000
3. Accrual of discount	178,475	178,475			
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	655,000,000				655,000,000
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	662,576,385	22,576,385			640,000,000
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	662,576,385	22,576,385			640,000,000

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

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:	
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	907,502,014
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	10,725,883
		918,227,897
3.	Unrealized valuation increase/(decrease):	
3.1	Section 1, Column 17	(7,866)
3.2	Section 2, Column 19	(7,866)
4.	SSAP No. 108 Adjustments	
5.	Total gain (loss) on termination recognized, Section 2, Column 22	
6.	Considerations received/(paid) on terminations, Section 2, Column 15	519,581
7.	Amortization:	
7.1	Section 1, Column 19	(476,591,182)
7.2	Section 2, Column 21	(183,549,911)
		(660,141,093)
8.	Adjustment to the book/adjusted carrying value of hedged item:	
8.1	Section 1, Column 20	(27,339)
8.2	Section 2, Column 23	(99,506)
		(126,845)
9.	Total foreign exchange change in book/adjusted carrying value:	
9.1	Section 1, Column 18	(55,243,862)
9.2	Section 2, Column 20	2,789,967
		(52,453,895)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	919,689,852
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	919,689,852

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)	29,062,057
3.1	Add:	
	Change in variation margin on open contracts - Highly effective hedges	
3.11	Section 1, Column 15, current year minus	6,626,424
3.12	Section 1, Column 15, prior year	(8,586,101)
		15,212,525
	Change in variation margin on open contracts - All other	
3.13	Section 1, Column 18, current year minus	
3.14	Section 1, Column 18, prior year	15,212,525
3.2	Add:	
	Change in adjustment to basis of hedged item	
3.21	Section 1, Column 17, current year to date minus	6,626,424
3.22	Section 1, Column 17, prior year	(8,586,101)
		15,212,525
	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	15,212,525
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	11,393,244
4.2	Less:	
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	11,393,244
4.22	Amount recognized (Section 2, Column 16)	
4.23	SSAP No. 108 Adjustments	11,393,244
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)	10,232,359
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	10,232,359

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.....	919,689,852
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	16,858,784
3.	Total (Line 1 plus Line 2)	936,548,636
4.	Part D, Section 1, Column 6	954,173,385
5.	Part D, Section 1, Column 7	(17,624,750)
6.	Total (Line 3 minus Line 4 minus Line 5)	
		Fair Value Check
7.	Part A, Section 1, Column 16	1,317,527,294
8.	Part B, Section 1, Column 13	(224,113)
9.	Total (Line 7 plus Line 8)	1,317,303,181
10.	Part D, Section 1, Column 9	1,332,223,830
11.	Part D, Section 1, Column 10	(14,920,649)
12.	Total (Line 9 minus Line 10 minus Line 11)	
		Potential Exposure Check
13.	Part A, Section 1, Column 21	26,025,279
14.	Part B, Section 1, Column 20	10,232,360
15.	Part D, Section 1, Column 12	36,257,639
16.	Total (Line 13 plus Line 14 minus Line 15)	

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	587,434,860		57,502,405	529,932,455
2. Cost of cash equivalents acquired	44,501,164,305		2,147,810,710	42,353,353,595
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals	(4)		(4)	
6. Deduct consideration received on disposals	44,105,592,387		2,183,232,828	41,922,359,559
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)	983,006,774		22,080,283	960,926,491
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	983,006,774		22,080,283	960,926,491

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment: Qualified Cash pool

Schedule A - Part 1 - Real Estate Owned

N O N E

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

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1100406		EDISON	NJ.		01/30/2009	5.250	159,274						5,001,905	04/08/2004
00-1100844		ORLAND PARK	IL.		08/18/2015	4.500	561,067						8,270,000	05/17/2005
00-1101727		WEST BABYLON	NY.		06/14/2013	6.150	481,068						1,449,000	01/31/2011
00-1101813		RALEIGH	NC.		06/14/2013	5.300	2,517,933						5,400,000	01/20/2012
00-1101908		OCEANSIDE	NY.		06/14/2013	4.250	8,245,487						19,070,000	11/12/2012
00-1101911		GRAND LEDGE	MI.		06/14/2013	4.490	2,986,579						5,620,000	12/03/2012
00-1101919		BLOOMINGTON	IN.		06/14/2013	4.150	5,939,332						15,220,000	11/28/2012
00-1102007		LAKEWOOD	OH.		06/28/2013	4.500	8,904,219						24,400,000	06/28/2013
00-1102015		BOSTON	MA.		07/30/2013	3.630	9,687,076						43,960,000	07/23/2013
00-1102026		KNOXVILLE	TN.		10/15/2013	4.770	3,492,928						7,750,000	10/10/2013
00-1102029		BROKEN ARROW	OK.		10/10/2013	4.420	7,487,947						18,552,554	09/26/2013
00-1102157		EXTON	PA.		05/07/2015	3.690	10,428,946						17,070,000	03/27/2015
00-1102176		PORTLAND	OR.		07/01/2014	3.500	9,221,789						42,490,000	08/04/2016
00-1102210		COLUMBUS	OH.		08/20/2015	4.900	10,686,082						15,060,000	10/15/2014
00-1102219		NASHVILLE	TN.		09/29/2014	4.620	4,278,413						7,370,000	09/11/2014
00-1102226		KANSAS CITY	MO.		10/23/2014	3.600	15,100,000						30,930,000	09/26/2014
00-1102234		SAN DIEGO	CA.		09/17/2014	4.380	4,631,627						10,060,000	09/09/2014
00-1102237		SHERIDAN	CO.		10/07/2014	4.020	7,826,245						14,520,000	09/26/2014
00-1102245		BEAVERTON	OR.		10/16/2014	3.700	3,479,706						6,080,000	09/24/2014
00-1102247		WEYMOUTH	MA.		09/30/2014	3.530	11,500,000						20,260,000	09/18/2014
00-1102249		JERICHO	NY.		01/27/2015	3.850	9,737,407						19,575,273	11/11/2014
00-1102255		ZEELAND	MI.		12/18/2014	4.620	1,494,282						4,391,000	10/23/2019
00-1102264		CHARLOTTESVILLE	VA.		01/12/2015	3.960	2,873,725						8,210,000	01/07/2015
00-1102276		STRONGSVILLE	OH.		12/23/2014	4.260	10,692,500						23,760,000	12/10/2014
00-1102278		DENVER	CO.		01/16/2015	3.770	4,485,439						14,430,000	12/17/2014
00-1102280		BOULDER	CO.		02/02/2015	3.710	7,114,546						13,840,000	12/18/2014
00-1102297		WASHINGTON	DC.		01/27/2015	3.990	15,448,945						27,160,000	12/11/2014
00-1102303		HENDERSON	NV.		01/29/2015	3.950	6,690,901						11,520,000	01/14/2015
00-1102304		ORLANDO	FL.		02/17/2015	3.740	12,128,144						18,650,000	01/20/2015
00-1102305		SEATTLE	WA.		03/10/2015	3.630	11,760,617						32,170,000	02/25/2015
00-1102309		JACKSONVILLE	FL.		01/29/2015	3.770	12,782,164						21,350,000	01/23/2015
00-1102310		JACKSON HEIGHTS	NY.		03/31/2015	3.700	15,780,484						45,580,000	02/19/2015
00-1102317		FRISCO	TX.		04/29/2015	3.750	11,914,211						17,220,000	01/23/2015
00-1102319		BIRMINGHAM	AL.		05/07/2015	4.250	9,787,908						19,490,000	04/09/2015
00-1102331		FREMONT	CA.		10/01/2015	3.900	2,719,712						7,930,000	04/28/2015
00-1102333		NASHVILLE	TN.		09/04/2015	3.410	10,657,077						20,430,000	05/28/2015
00-1102339		BURBANK	CA.		11/12/2015	3.620	4,707,457						24,200,000	09/16/2015
00-1102354		SAN ANTONIO	TX.		05/18/2015	3.780	6,375,090						11,278,537	05/05/2015
00-1102356		SAN JUAN CAPISTRANO	CA.		04/16/2015	3.950	7,973,605						16,530,000	03/27/2015
00-1102365		STRONGSVILLE	OH.		05/14/2015	3.960	14,478,391						27,470,000	04/24/2015
00-1102366		WILMINGTON	NC.		06/18/2015	3.720	6,565,969						10,710,000	05/21/2015
00-1102368		TORRANCE	CA.		10/23/2015	4.570	7,114,123						13,010,000	09/24/2015
00-1102370		CHICAGO	IL.		06/10/2015	3.720	10,111,577						17,760,000	06/04/2015
00-1102371		NORTH LAS VEGAS	NV.		05/20/2015	3.550	7,331,162						12,520,000	05/04/2015
00-1102375		PRAIRIE VILLAGE	KS.		05/28/2015	3.500	28,500,000						42,410,000	05/11/2015
00-1102380		SAN ANTONIO	TX.		05/07/2015	4.020	14,753,476						20,925,616	04/21/2015
00-1102390		DALLAS	TX.		06/30/2015	3.710	10,000,000						13,979,331	06/25/2015
00-1102394		ANN ARBOR	MI.		07/31/2015	3.880	15,336,018						42,498,181	07/16/2015
00-1102399		WEST FARGO	ND.		09/11/2015	4.160	7,113,872						11,590,000	08/13/2015
00-1102405		MORRISVILLE	NC.		10/01/2015	4.070	9,245,509						14,620,000	08/21/2015
00-1102412		MADISON	WI.		09/29/2015	3.970	6,952,645						11,970,000	09/25/2015
00-1102420		COLUMBUS	OH.		11/19/2015	4.750	6,187,246						9,980,000	10/21/2015

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102421		COLUMBUS	OH.		11/19/2015	5.250	1,132,514						13,310,000	10/21/2015
00-1102423		MOORE	OK.		11/18/2015	3.990	16,773,203						26,141,379	11/04/2015
00-1102425		DALLAS	TX.		04/04/2016	4.760	11,046,916						16,890,000	12/11/2015
00-1102426		DALLAS	TX.		11/25/2015	4.710	13,112,700						20,060,000	11/11/2015
00-1102427		FOLSOM	PA.		10/23/2015	3.770	8,438,965						18,140,000	10/06/2015
00-1102428		COLUMBUS	OH.	S.	11/05/2015	4.160	11,616,680						23,640,000	10/29/2015
00-1102431	CF	CHANDLER	AZ.		09/30/2015	3.840	22,463,013						34,680,000	09/09/2015
00-1102432	CF	JURUPA VALLEY	CA.		10/08/2015	3.780	30,686,544						44,670,000	09/16/2015
00-1102434		VANCOUVER	WA.		10/13/2015	3.950	14,832,459						50,258,000	06/12/2019
00-1102435		AURORA	CO.		10/09/2015	4.190	4,182,815						7,860,000	10/01/2015
00-1102440		AMERICAN FORK	UT.		10/08/2015	3.950	5,670,070						11,290,000	09/30/2015
00-1102441		SOMERVILLE	MA.		12/18/2015	3.530	13,558,854						23,200,000	11/23/2015
00-1102442		SAN DIEGO	CA.		10/19/2015	3.940	3,105,289						7,000,000	10/01/2015
00-1102447		NEW YORK	NY.		10/22/2015	3.390	25,000,000						39,780,000	10/13/2015
00-1102448		BELLINGHAM	WA.		10/01/2015	3.790	10,189,793						21,230,000	09/18/2015
00-1102449		SALEM	OR.		03/07/2016	3.950	7,765,691						12,340,000	12/22/2015
00-1102451		MADISON	WI.		12/11/2015	4.560	9,680,620						14,670,000	12/01/2015
00-1102454		GRANDVIEW HEIGHTS	OH.	S.	12/01/2015	3.800	13,150,611						34,030,000	11/04/2015
00-1102458		GARDEN GROVE	CA.		12/08/2015	4.100	13,000,000						23,357,488	12/04/2015
00-1102459		DENVER	CO.		12/21/2015	4.050	17,000,000						32,361,146	12/03/2015
00-1102471		GROVEPORT	OH.		12/08/2015	3.710	14,000,000						27,100,000	11/23/2015
00-1102476		BOULDER	CO.		02/08/2016	4.370	5,689,488						11,120,000	12/17/2015
00-1102477		MILPITAS	CA.		12/14/2015	3.950	17,615,627						34,100,000	12/12/2022
00-1102478		MILPITAS	CA.		12/14/2015	3.950	14,412,786						29,170,000	12/02/2015
00-1102479		MURRAY	UT.		12/10/2015	3.960	4,329,115						6,910,000	12/01/2015
00-1102481		CABIN JOHN	MD.		02/10/2016	4.060	8,209,139						15,250,000	12/17/2015
00-1102488	CF	MALDEN	MA.		04/01/2016	3.660	32,672,860						60,560,000	03/09/2016
00-1102489		ST CHARLES	MO.		08/17/2016	3.460	12,653,117						20,530,000	07/15/2016
00-1102490		LOUISVILLE	KY.		03/09/2016	4.270	14,343,376						24,040,000	02/11/2016
00-1102491		MERIDIAN	ID.		02/01/2016	4.200	9,481,475						16,025,455	12/21/2015
00-1102493		RANCHO CUCAMONGA	CA.		02/01/2016	4.520	4,690,620						9,840,000	12/11/2015
00-1102501		ADDISON	IL.		01/28/2016	3.860	5,146,693						7,510,000	01/08/2016
00-1102502		WEST CHESTER	OH.		01/22/2016	3.920	8,423,190						12,350,000	12/22/2015
00-1102504		PORTLAND	OR.		01/20/2016	3.880	18,964,988						30,120,000	12/17/2015
00-1102510		RALEIGH	NC.		01/28/2016	4.070	13,420,951						19,600,000	01/19/2016
00-1102511		WINSTON-SALEM	NC.		02/01/2016	4.140	18,708,812						29,920,000	01/22/2016
00-1102513		OCEANSIDE	CA.		03/28/2016	3.930	3,290,296						5,810,000	02/29/2016
00-1102515		MANASSAS	VA.		03/22/2016	3.720	17,875,000						32,300,000	01/28/2016
00-1102520	CF	MCCANDLESS	PA.		04/29/2016	4.270	62,754,870						94,240,000	04/20/2016
00-1102539		PITTSBURGH	PA.		04/26/2016	3.820	6,475,000						12,280,000	04/06/2016
00-1102540		PITTSBURGH	PA.		04/26/2016	3.820	6,400,000						9,980,000	04/06/2016
00-1102541		GARDEN GROVE	CA.		03/29/2016	3.620	6,573,540						11,530,000	03/01/2016
00-1102543		ROCHESTER	MIN.		04/05/2016	3.580	10,532,491						57,960,000	03/10/2016
00-1102551	CF	BENTONVILLE	AR.		04/21/2016	4.110	22,460,440						42,300,000	04/19/2016
00-1102552	CF	BOSTON	MA.		04/05/2016	3.450	26,927,890						43,250,000	03/29/2016
00-1102553		LEXINGTON	SC.		09/01/2016	3.680	4,464,774						8,120,000	04/26/2016
00-1102555		CHICAGO	IL.		05/09/2016	3.620	58,500,000						95,790,000	05/04/2016
00-1102557	CF	ROWLAND HEIGHTS	CA.		06/30/2016	3.520	21,649,922						130,710,000	06/02/2016
00-1102559		ORANGE	CA.		06/30/2016	3.520	2,396,205						19,120,000	06/02/2016
00-1102560		ANAHEIM	CA.		06/30/2016	3.520	4,960,565						35,340,000	06/02/2016
00-1102562		WESTMINSTER	CA.		06/30/2016	3.520	12,863,838						99,080,000	06/02/2016
00-1102564		COSTA MESA	CA.		06/30/2016	3.520	12,485,490						53,360,000	06/02/2016

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SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102567		LAGUNA HILLS	CA		06/30/2016	3.520	6,642,112						42,110,000	06/02/2016
00-1102570		EVERETT	WA		05/03/2016	4.090	14,367,239						27,090,000	04/21/2016
00-1102572		SEATTLE	WA		08/29/2016	3.850	10,803,208						16,780,000	06/17/2016
00-1102576		ASPEN	CO		06/20/2016	3.990	5,000,000						10,390,000	05/19/2016
00-1102593		CARY	NC		06/30/2016	3.760	7,100,000						11,600,000	06/07/2016
00-1102610		ONTARIO	CA		07/07/2016	3.460	5,862,436						12,210,000	06/16/2016
00-1102611		MIRA LOMA	CA		07/01/2016	3.510	17,659,358						30,180,000	06/16/2016
00-1102612		EDISON	NJ		08/04/2016	3.640	11,127,293						22,770,000	07/26/2016
00-1102614		ROGERS	AR		09/01/2016	3.860	17,917,020						32,420,000	07/07/2016
00-1102617		CONCORD	NH		06/23/2016	3.680	10,637,344						17,840,000	06/02/2016
00-1102619		MADISON	WI		08/10/2016	3.970	6,602,615						9,740,000	08/02/2016
00-1102630		EVERETT	WA		09/15/2016	3.580	2,353,818						5,920,000	08/25/2016
00-1102631		GASTONIA	NC		11/22/2016	3.460	6,240,828						10,410,000	09/22/2016
00-1102635		WESTPORT	CT		09/26/2016	3.450	12,426,768						21,460,000	09/01/2016
00-1102636		OVEDO	FL		08/08/2016	3.450	10,775,513						19,650,000	08/03/2016
00-1102641		SAN ANTONIO	TX		08/08/2016	3.450	7,685,476						13,710,000	08/03/2016
00-1102643		HILLSBORO	OR		11/07/2016	3.400	8,792,471						17,100,000	09/01/2016
00-1102647	CF	SEATTLE	WA		08/08/2016	3.110	38,000,000						55,720,000	07/28/2016
00-1102648		COLUMBUS	OH		10/11/2016	3.580	9,917,093						15,920,000	09/20/2016
00-1102649		BEXLEY	OH		11/23/2016	3.810	5,513,961						8,540,000	10/19/2016
00-1102650	CF	AURORA	CO		12/15/2016	3.350	60,000,000						92,010,000	11/09/2016
00-1102653		CERRITOS	CA		09/23/2016	3.550	5,580,113						22,503,000	12/17/2019
00-1102655		MOUNTAIN VIEW	CA		11/14/2016	3.500	15,308,035						29,810,000	10/12/2016
00-1102660		WILDOMAR	CA		05/23/2017	3.980	10,178,313						18,703,000	04/20/2017
00-1102665		GLASTONBURY	CT		10/20/2016	3.410	16,402,549						24,690,000	09/07/2016
00-1102669		BROOKLYN	NY		10/06/2016	3.250	25,500,000						40,350,000	09/27/2016
00-1102672		AMERICAN CANYON	CA		10/12/2018	3.290	5,797,636						10,960,000	11/15/2016
00-1102683		CHAPEL HILL	NC		01/30/2017	4.260	47,085,796						87,538,000	12/10/2020
00-1102685		SAN DIEGO	CA		05/10/2017	3.800	15,000,000						41,430,000	05/03/2017
00-1102689		MACON	GA		02/06/2017	4.330	9,815,665						15,230,000	01/18/2017
00-1102692	CF	GRANDVIEW HEIGHTS	OH	S	02/01/2017	4.740	29,210,641						55,490,000	01/17/2017
00-1102693		WEST CHESTER	PA		03/06/2017	4.390	33,170,440						57,351,000	03/16/2020
00-1102700		BERKELEY	CA		02/17/2017	4.220	10,724,806						17,200,000	02/01/2017
00-1102704		SEATTLE	WA		04/06/2017	5.500	4,016,668						18,690,000	04/05/2017
00-1102707		SEATTLE	WA		04/11/2017	4.000	9,335,036						13,623,810	03/28/2017
00-1102712		VALENCIA	CA		05/15/2017	4.070	3,318,122						6,226,000	05/05/2017
00-1102719		KENT	WA		04/13/2017	4.070	6,537,079						16,979,000	04/13/2017
00-1102720		BILLERICA	MA		05/01/2017	4.220	2,570,892						8,470,000	04/26/2017
00-1102721		BROOKLYN	NY		06/01/2017	4.240	10,702,780						25,505,500	05/15/2017
00-1102734		WASHINGTON	DC		05/31/2017	4.170	45,518,915						69,920,000	05/17/2017
00-1102736		LAS VEGAS	NV		06/05/2017	4.070	8,300,000						14,128,840	05/09/2017
00-1102737		SAN FRANCISCO	CA		07/14/2017	3.500	35,000,000						80,497,278	05/31/2017
00-1102740		MEMPHIS	TN		08/16/2017	3.900	12,147,168						21,133,220	06/29/2017
00-1102742		LAWRENCE	KS		09/08/2017	4.090	21,679,368						36,130,579	08/10/2017
00-1102744	CF	CHICAGO	IL		07/21/2017	4.130	20,800,000						31,296,000	06/12/2017
00-1102745		REDONDO BEACH	CA		10/12/2018	3.700	10,300,000						19,623,000	05/31/2017
00-1102747		ATHENS	GA		06/23/2017	4.040	14,381,457						21,706,000	06/15/2017
00-1102749		HOUSTON	TX		07/25/2017	3.680	27,000,000						39,296,776	06/28/2017
00-1102750		NAPERVILLE	IL		06/29/2017	3.740	16,500,000						26,150,198	06/08/2017
00-1102751		FORT COLLINS	CO		08/24/2017	4.090	19,368,702						29,870,000	08/04/2017
00-1102753		ENCINITAS	CA		06/23/2017	4.340	5,675,487						8,791,000	06/09/2017
00-1102754		SAN DIEGO	CA		07/18/2017	4.040	8,763,364						14,817,000	06/23/2017

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102755		AUSTIN	TX		07/20/2017	3.620	40,000,000						68,364,500	06/13/2017
00-1102756		MADISON	WI		07/10/2017	4.290	10,031,964						14,839,000	06/19/2017
00-1102757		BALTIMORE	MD		08/08/2017	4.410	9,671,982						12,700,000	12/23/2022
00-1102761		RICHMOND	VA		07/19/2017	3.940	11,587,408						62,516,000	07/17/2017
00-1102762		ODESSA	FL		07/14/2017	3.950	11,027,067						16,526,000	07/12/2017
00-1102764		MYRTLE BEACH	SC		07/07/2017	4.160	14,407,240						21,862,000	06/27/2017
00-1102766		PLACENTIA	CA		07/27/2017	3.880	3,483,827						6,467,000	07/21/2017
00-1102767		KALAMAZOO	MI		07/20/2017	4.310	5,491,036						10,923,000	07/14/2017
00-1102768		PLACENTIA	CA		07/27/2017	3.880	6,325,897						12,456,000	07/21/2017
00-1102769		HAWTHORNE	CA		12/01/2017	3.910	5,200,000						9,724,000	11/17/2017
00-1102772		NORTHBROOK	IL		08/10/2017	3.780	19,100,025						36,779,268	07/14/2017
00-1102773		IRMO	SC		07/26/2017	3.940	8,849,633						16,031,000	07/20/2017
00-1102774		VERNON	CA		06/29/2017	3.730	13,465,416						22,844,000	06/27/2017
00-1102779		FAIRFAX	VA		08/25/2017	4.320	7,013,952						10,872,847	07/24/2017
00-1102784	CF	LEVITOWN	PA		11/02/2017	3.560	29,870,000						47,248,000	10/17/2017
00-1102786		MARYSVILLE	WA		01/10/2018	4.080	18,970,511						33,902,000	10/03/2017
00-1102789		EAST RUTHERFORD	NJ		09/18/2017	4.500	10,345,475						18,864,000	08/01/2017
00-1102790		BETHESDA	MD		08/08/2017	3.800	24,000,000						37,439,625	08/07/2017
00-1102793		BELLEVUE	WA		08/31/2017	3.650	25,500,000						37,435,000	08/11/2017
00-1102794		TULSA	OK		10/30/2017	3.910	9,281,235						17,529,000	10/23/2017
00-1102796	CF	OVERLAND PARK	KS		11/07/2017	4.080	22,153,337						37,778,000	10/14/2017
00-1102797		REDMOND	WA		09/08/2017	4.160	7,418,118						15,190,000	09/06/2017
00-1102798		WALTHAM	MA		11/29/2017	3.590	14,118,129						22,729,000	10/23/2017
00-1102799		EUGENE	OR		10/26/2017	4.010	4,186,255						7,965,000	10/11/2017
00-1102800		FORT MILL	SC		09/22/2017	3.650	7,474,883						13,158,000	08/29/2017
00-1102801		SANTA MONICA	CA		09/29/2017	3.500	40,400,000						77,964,050	09/27/2017
00-1102806		PHILADELPHIA	PA		11/14/2017	3.940	14,455,454						20,822,000	11/06/2017
00-1102808		WILLIAMSVILLE	NY		12/01/2017	4.290	7,369,223						11,929,000	11/03/2017
00-1102809		CHICAGO	IL		11/01/2017	3.850	36,864,717						59,343,430	10/23/2017
00-1102814		BEDFORD	NH		03/15/2018	3.920	14,059,371						23,572,000	02/10/2018
00-1102818		CHICAGO	IL		12/08/2017	4.030	18,000,000						27,188,357	11/22/2017
00-1102819		LEBANON	TN		12/22/2017	3.540	30,000,000						57,157,105	12/06/2017
00-1102822		PORTLAND	OR		11/22/2017	3.510	10,000,000						17,410,896	11/15/2017
00-1102823		PORTSMOUTH	NH		12/22/2017	4.150	10,214,011						25,620,000	12/19/2017
00-1102824		DORAL	FL		11/21/2017	3.490	14,450,000						21,027,161	11/17/2017
00-1102825		NAPLES	FL		12/05/2017	3.950	8,435,920						14,060,526	11/17/2017
00-1102826		HOUSTON	TX		12/29/2017	3.470	14,400,000						34,294,660	12/19/2017
00-1102827		BURIEN	WA		12/18/2017	3.690	8,524,981						27,445,000	12/07/2017
00-1102828		MODESTO	CA		02/01/2018	4.160	3,398,928						6,539,000	01/11/2018
00-1102829		MODESTO	CA		02/01/2018	4.160	2,974,062						6,191,000	01/11/2018
00-1102830		SAN DIEGO	CA		02/23/2018	3.720	6,716,188						32,980,000	12/12/2017
00-1102837	CF	KENT	WA		03/06/2018	3.610	38,504,804						57,076,000	01/12/2018
00-1102838		BOUND BROOK	NJ		05/01/2018	3.960	19,000,000						29,191,000	03/13/2018
00-1102839	CF	JACKSONVILLE	FL		01/09/2018	3.910	27,902,601						42,318,000	12/18/2017
00-1102840		TONAWANDA	NY		02/07/2018	3.850	5,315,505						9,997,000	01/31/2018
00-1102841		RALEIGH	NC		01/31/2018	3.810	11,359,012						16,014,000	01/22/2018
00-1102843		MILWAUKEE	WI		10/12/2018	4.410	5,926,648						8,554,000	02/15/2018
00-1102848		JERICHO	NY		07/17/2018	4.180	21,625,282						44,289,744	02/09/2018
00-1102851		NEW YORK	NY		02/20/2018	3.610	30,000,000						53,988,300	02/07/2018
00-1102852		BALA CYNWYD	PA		04/06/2018	3.970	11,927,783						26,639,000	03/26/2018
00-1102854		CHICAGO	IL		03/16/2018	3.780	20,000,000						29,078,095	02/28/2018
00-1102855		SAN DIEGO	CA		03/09/2018	4.280	3,288,643						12,684,000	02/27/2018

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00-1102856		CAMBRIDGE	MA		05/23/2018	4.120	10,997,835						16,415,000	05/18/2018
00-1102857		NEW YORK	NY		04/12/2018	4.230	35,082,938						53,619,298	04/02/2018
00-1102858		INDIANAPOLIS	IN		04/25/2018	4.100	14,953,019						21,319,385	03/08/2018
00-1102859		CHICAGO	IL		03/20/2018	4.330	20,000,000						28,773,866	03/09/2018
00-1102860		BELL	CA		04/12/2018	3.810	40,000,000						76,526,500	04/06/2018
00-1102861		TAMPA	FL		04/05/2018	4.200	9,100,000						15,952,000	03/26/2018
00-1102863		ONTARIO	CA		10/12/2018	4.310	3,856,963						6,614,000	03/29/2018
00-1102866		NORWALK	CA		05/10/2018	4.150	12,887,536						32,100,000	03/19/2018
00-1102867		SEATTLE	WA		04/11/2018	4.270	7,749,081						11,387,000	04/06/2018
00-1102871		SALEM	OR		07/16/2018	4.250	8,523,770						13,568,000	05/18/2018
00-1102872		CHICAGO	IL		04/13/2018	4.810	8,098,004						14,464,667	03/23/2018
00-1102873		LONG BEACH	CA		05/14/2018	4.010	30,000,000						44,415,000	04/30/2018
00-1102874		HOLLAND	MI		05/15/2018	4.130	6,323,954						13,143,000	04/30/2018
00-1102875		BURLINGTON	KY		06/11/2018	4.330	10,766,849						16,997,000	05/25/2018
00-1102876		GOLETA	CA		05/17/2018	4.100	16,816,540						32,312,000	05/11/2018
00-1102877		SHORT HILLS	NJ		06/13/2018	4.230	3,475,632						11,348,000	06/04/2018
00-1102879		MARLTON	NJ		06/26/2018	4.200	17,482,337						47,408,888	06/12/2018
00-1102880		NORTH HOLLYWOOD	CA		06/22/2018	4.190	7,076,854						14,000,000	05/03/2018
00-1102882		HILL AIR FORCE BASE	UT		07/06/2018	4.930	13,141,130						24,600,000	05/18/2018
00-1102883		DALLAS	TX		05/29/2018	4.140	6,231,299						16,149,000	05/15/2018
00-1102887		COLORADO SPRINGS	CO		06/29/2018	4.110	24,766,589						37,745,915	06/12/2018
00-1102888		WARMINSTER	PA		06/25/2018	4.250	12,099,655						25,255,385	06/13/2018
00-1102891		CHICAGO	IL		06/29/2018	4.540	11,920,965						23,400,000	05/15/2018
00-1102892		SALT LAKE CITY	UT		06/26/2018	4.290	31,056,328						46,819,182	06/05/2018
00-1102893		INDIANAPOLIS	IN		08/14/2018	4.610	6,171,248						12,962,963	06/21/2018
00-1102894		MOORESVILLE	NC		07/06/2018	4.360	11,729,864						18,680,197	06/14/2018
00-1102898		CHARLOTTE	NC		12/17/2018	4.390	10,600,000						20,248,000	12/10/2018
00-1102901		MECHANICSBURG	PA		12/17/2018	4.460	18,640,361						34,445,477	12/04/2018
00-1102902	CF	BURLINGTON	MA		08/06/2018	4.420	26,115,766						44,302,000	07/19/2018
00-1102905		RICHMOND	VA		07/27/2018	4.430	9,780,600						12,490,566	06/13/2018
00-1102908		SUWANEE	GA		10/02/2018	4.230	24,252,990						38,789,386	09/13/2018
00-1102909		MARLTON	NJ		09/06/2018	4.250	6,961,642						12,507,000	08/22/2018
00-1102911		TAMPA	FL		09/05/2018	4.420	22,678,285						35,208,500	08/30/2018
00-1102913		STOUGHTON	MA		09/20/2018	4.280	11,377,812						17,882,000	08/20/2018
00-1102914		PATCHOGUE	NY		10/12/2018	4.320	13,104,485						24,607,333	10/01/2018
00-1102917		PORTLAND	OR		09/27/2018	4.380	14,590,547						21,339,000	08/31/2018
00-1102918		DENVER	CO		08/31/2018	4.370	15,053,034						23,846,000	08/22/2018
00-1102919		CULVER CITY	CA		09/21/2018	4.490	6,129,902						10,393,000	09/13/2018
00-1102921		SAN FRANCISCO	CA		09/06/2018	4.110	15,000,000						25,655,651	08/29/2018
00-1102926		CERRITOS	CA		02/01/2019	4.350	7,393,955						12,581,000	01/24/2019
00-1102927		SANTA ANA	CA		02/01/2019	4.350	9,128,340						14,750,500	01/13/2019
00-1102928		LAKE FOREST	CA		03/18/2019	4.330	5,495,343						11,041,500	03/08/2019
00-1102930		REDONDO BEACH	CA		06/12/2019	4.330	6,445,875						11,801,000	05/29/2019
00-1102931		BUENA PARK	CA		10/23/2018	4.330	16,335,411						26,071,000	10/22/2018
00-1102933		DOYLESTOIN	PA		12/19/2018	4.790	3,630,324						6,287,000	12/04/2018
00-1102934		MONTGOMERYVILLE	PA		12/19/2018	4.790	3,233,909						5,319,000	12/04/2018
00-1102936		SENECA	SC		12/21/2018	4.920	6,498,337						10,080,232	12/15/2018
00-1102942		NEW YORK	NY		12/12/2018	4.530	17,358,942						27,534,931	12/10/2018
00-1102945		COCONUT CREEK	FL		02/28/2019	4.410	13,729,461						20,553,125	02/19/2019
00-1102948	CF	IRVING	TX		12/20/2018	4.320	27,000,000						36,455,000	12/05/2018
00-1102949		CHARLOTTE	NC		02/14/2019	4.800	3,175,000						4,746,000	02/07/2019
00-1102950		RICHMOND	VA		01/17/2019	4.710	9,703,654						30,200,000	11/21/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102953		ORLANDO	FL		03/18/2019	4.300	21,432,755						38,505,429	03/07/2019
00-1102954		HOUSTON	TX		12/20/2018	4.090	40,600,000						61,274,052	12/17/2018
00-1102955		BROOKLINE	MA		02/28/2019	4.280	8,600,000						14,584,000	02/08/2019
00-1102956		WALL TOWNSHIP	NJ		02/28/2019	4.360	15,237,528						36,800,000	01/03/2019
00-1102957		ROCK HILL	SC		02/26/2019	4.640	8,553,369						12,093,000	02/15/2019
00-1102958		BERKELEY	CA		03/13/2019	4.160	30,000,000						47,922,941	03/07/2019
00-1102963		MIDLAND	TX		07/31/2019	3.990	25,360,045						42,067,000	07/19/2019
00-1102965		COLORADO SPRINGS	CO		02/28/2019	4.400	29,285,261						44,736,681	02/13/2019
00-1102969		AMERICAN FORK	UT		02/26/2019	4.350	17,222,250						28,463,000	02/19/2019
00-1102972		TAYLORTOWN	NC		04/11/2019	4.520	8,722,428						13,998,000	03/08/2019
00-1102979		WINTER PARK	FL		05/15/2019	4.550	16,825,846						24,340,000	04/19/2019
00-1102980	CF	LAKE WYLLIE	SC		06/14/2019	4.220	22,986,908						32,536,000	06/11/2019
00-1102981		BROOKHAVEN	GA		03/28/2019	3.910	17,500,000						26,926,941	03/25/2019
00-1102984		LAGUNA HILLS	CA		05/22/2019	4.280	13,644,011						21,595,000	05/10/2019
00-1102986		PINEY FLATS	TN		05/29/2019	4.290	18,006,219						27,088,000	04/29/2019
00-1102987		LONG BEACH	CA		04/19/2019	4.070	13,875,599						24,569,000	03/27/2019
00-1102990		BOSTON	MA		06/06/2019	3.650	3,799,691						29,534,500	05/29/2019
00-1102993		DELTONA	FL		08/16/2019	4.180	5,657,354						9,697,000	07/26/2019
00-1102994		TAMPA	FL		06/07/2019	4.340	19,078,613						28,679,000	06/03/2019
00-1102995		NEW YORK	NY		07/17/2019	3.850	30,000,000						46,674,706	06/06/2019
00-1102998		SEATTLE	WA		05/23/2019	3.570	25,000,000						42,250,649	05/17/2019
00-1103001		VANCOUVER	WA		06/13/2019	5.000	1,740,423						50,258,000	06/12/2019
00-1103004		TAYLORTOWN	NC		08/06/2019	4.390	3,490,023						5,215,000	05/14/2019
00-1103006	CF	FREDERICK	MD		11/12/2019	4.140	25,669,601						39,632,000	07/11/2019
00-1103007		LOVELAND	OH		07/31/2019	4.140	10,121,260						15,123,625	07/25/2019
00-1103009		PHOENIX	AZ		06/26/2019	3.760	5,000,000						7,610,556	06/25/2019
00-1103010		LAKE FOREST	CA		06/17/2019	4.020	4,676,124						7,468,000	06/04/2019
00-1103012		RANDOLPH	MA		07/01/2019	4.160	4,869,054						7,596,000	06/14/2019
00-1103013		CERRITOS	CA		08/01/2019	3.260	15,250,000						23,092,785	07/23/2019
00-1103017		LOS ANGELES	CA		08/02/2019	3.790	19,541,279						36,046,000	07/31/2019
00-1103020		SEATTLE	WA		08/01/2019	3.680	23,580,000						32,841,000	07/19/2019
00-1103022		SEATTLE	WA		08/01/2019	3.680	14,500,000						25,025,000	07/19/2019
00-1103023		SEATTLE	WA		08/01/2019	3.680	8,150,000						12,699,000	07/19/2019
00-1103024		WOOD DALE	IL		08/29/2019	3.820	7,617,462						12,555,000	07/24/2019
00-1103025		SARATOGA SPRINGS	UT		07/17/2019	4.170	13,559,120						20,342,000	07/15/2019
00-1103026	CF	WAYNE	PA		07/01/2019	3.600	22,782,657						43,916,000	06/26/2019
00-1103027		KENT	WA		09/03/2019	3.660	20,000,000						29,575,000	06/28/2019
00-1103028		MARIETTA	GA		09/16/2019	3.670	19,700,000						33,108,603	09/11/2019
00-1103029		CHARLOTTE	NC		01/27/2020	3.690	19,423,100						30,926,000	11/18/2019
00-1103030		MORRIS PLAINS	NJ		07/29/2019	3.520	13,000,000						19,149,907	07/18/2019
00-1103033		KENOSHA	WI		07/19/2019	3.470	26,700,000						45,657,000	07/11/2019
00-1103034		SAN ANTONIO	TX		08/09/2019	3.700	5,300,000						10,164,000	07/23/2019
00-1103038		TOLLESON	AZ		07/29/2019	3.570	19,057,500						29,304,000	07/23/2019
00-1103039		SURPRISE	AZ		08/27/2019	3.700	10,128,146						19,963,000	08/13/2019
00-1103040		LEXINGTON	KY		09/24/2019	3.560	14,170,800						19,649,000	09/05/2019
00-1103041		PACE	FL		09/12/2019	3.710	13,358,639						23,888,000	08/28/2019
00-1103042		BOULDER	CO		08/29/2019	3.840	31,184,188						42,697,000	08/08/2019
00-1103043		CHATTANOOGA	TN		09/18/2019	3.980	3,524,317						9,432,000	09/12/2019
00-1103044		SANDY	OR		10/15/2019	3.720	10,120,097						15,040,056	09/12/2019
00-1103045		SUNNYVALE	CA		09/20/2019	3.500	19,500,000						27,023,000	09/19/2019
00-1103046		SEATTLE	WA		08/12/2019	3.540	20,000,000						31,137,000	08/02/2019
00-1103047		CORAL GABLES	FL		09/09/2019	3.800	8,492,013						15,122,432	08/26/2019

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00-1103051		WARRENVILLE	IL		11/14/2019	3.250	7,088,879						18,911,000	10/31/2019
00-1103052		SALT LAKE CITY	UT		12/13/2019	3.710	4,986,342						7,631,526	10/15/2019
00-1103053		BELLINGHAM	WA		02/06/2020	3.220	34,000,000						58,377,000	01/24/2020
00-1103054		ASHBURN	VA		11/01/2019	3.500	15,000,000						26,748,462	08/03/2022
00-1103055		MINNEAPOLIS	MIN.		12/12/2019	3.200	20,500,000						30,067,115	10/28/2019
00-1103057		SCOTTSDALE	AZ.	S	12/13/2019	4.000	48,378,577						78,392,783	11/06/2019
00-1103058		KIRKLAND	WA		12/19/2019	3.250	5,878,989						18,443,000	10/22/2019
00-1103059		KINGWOOD	TX		11/08/2019	3.150	20,000,000						32,040,833	10/28/2019
00-1103062		SOUTH BRUNSWICK	NJ		12/04/2019	3.200	16,668,600						27,573,000	11/27/2019
00-1103063		HAYWARD	CA		11/18/2019	3.200	5,753,781						10,022,000	11/01/2019
00-1103064		KENT	WA		11/18/2019	3.200	3,835,854						6,665,000	11/01/2019
00-1103067		INDIANAPOLIS	IN		02/06/2020	3.410	9,107,724						27,639,000	01/09/2020
00-1103070		CHARLOTTE	NC		10/01/2019	3.300	10,890,000						15,772,000	09/20/2019
00-1103071		MOUNT PLEASANT	SC		12/12/2019	3.550	13,673,552						21,680,000	11/11/2019
00-1103072		DENVER	CO		10/07/2019	3.050	30,300,000						43,459,144	10/01/2019
00-1103073		NEW YORK	NY		01/10/2020	3.390	22,588,338						36,141,762	12/09/2019
00-1103074		ST PAUL	MIN.		11/08/2019	3.400	6,416,566						9,742,000	11/01/2019
00-1103075		CLAYTON	NC		11/20/2019	3.250	23,917,293						34,365,000	10/22/2019
00-1103076		PHOENIX	AZ		11/14/2019	3.370	22,000,000						32,677,453	10/14/2019
00-1103077		PHILADELPHIA	PA		11/02/2020	3.600	9,615,760						14,670,000	10/09/2020
00-1103078		PHILADELPHIA	PA		11/18/2019	3.000	2,822,905						8,206,857	10/29/2019
00-1103079		SEATTLE	WA		01/28/2020	3.640	17,000,000						28,628,000	12/12/2022
00-1103083		ZEELAND	MI		10/30/2019	4.750	838,903						4,391,000	10/23/2019
00-1103085	CF	TAMPA	FL		10/17/2019	3.270	28,799,035						44,641,000	10/08/2019
00-1103086		TALLMADGE TOWNSHIP	MI		12/06/2019	3.660	10,612,141						19,225,909	11/26/2019
00-1103090		DENVER	CO		01/22/2020	3.150	14,900,000						24,185,273	01/16/2020
00-1103092	CF	DENVER	CO		12/23/2019	3.250	50,000,000						84,250,000	11/22/2019
00-1103094		EL SEGUNDO	CA		01/13/2020	3.200	8,400,000						14,066,866	01/09/2020
00-1103095		CERRITOS	CA		01/29/2020	4.250	6,179,858						22,503,000	12/17/2019
00-1103100		NEWPORT NEWS	VA		11/21/2019	3.290	13,136,552						19,408,500	11/18/2019
00-1103108		PHILADELPHIA	PA		02/14/2020	3.550	13,181,647						19,872,433	02/13/2020
00-1103110		CHERRY HILL	NJ		10/05/2020	3.630	9,381,502						13,586,256	03/18/2020
00-1103112		NEW YORK	NY		01/30/2020	3.450	23,051,041						38,600,596	01/17/2020
00-1103115		PHOENIX	AZ		01/15/2020	3.330	16,625,000						25,077,597	12/11/2019
00-1103120		PLEASANT PRAIRIE	WI		03/23/2020	3.250	5,775,000						9,455,205	03/03/2020
00-1103124		WALNUT CREEK	CA		03/04/2020	3.500	20,000,000						31,676,000	02/18/2020
00-1103125		CHARLOTTE	NC		03/04/2020	4.450	18,219,366						183,262,082	11/30/2023
00-1103126		BRISBANE	CA		06/25/2020	3.550	10,000,000						21,464,000	06/18/2020
00-1103127		ATLANTA	GA		02/13/2020	3.270	19,000,000						30,545,294	02/06/2020
00-1103128		CARY	NC		03/11/2020	3.190	6,031,402						9,106,320	03/06/2020
00-1103129		OVERLAND PARK	KS		02/13/2020	3.140	20,000,000						26,711,250	02/06/2020
00-1103133		WEST CHESTER	PA		03/18/2020	5.000	4,670,178						57,351,000	03/16/2020
00-1103134	CF	BOULDER	CO		05/05/2020	3.250	26,700,000						52,800,000	03/25/2020
00-1103138		OGDEN	UT		04/29/2020	3.500	6,466,216						14,305,000	04/01/2020
00-1103139		HUNTINGTON	NY		05/01/2020	3.150	7,391,824						11,835,000	04/30/2020
00-1103141	CF	CHARLOTTE	NC		04/28/2020	3.100	26,360,000						40,632,000	04/17/2020
00-1103142		SACRAMENTO	CA		03/31/2020	4.100	10,000,000						50,830,833	03/30/2020
00-1103147		POOLER	GA		11/24/2020	3.100	10,637,854						17,809,000	10/12/2020
00-1103151	CF	BIRMINGHAM	AL		05/28/2020	2.950	26,040,000						41,456,000	05/22/2020
00-1103152		WINSTON-SALEM	NC		04/23/2020	2.850	9,360,000						16,547,000	04/21/2020
00-1103153		PORT ST LUCIE	FL		06/18/2020	3.250	1,830,511						4,690,000	06/11/2020
00-1103155	CF	MIDLOTHIAN	VA		05/21/2020	2.950	27,600,000						44,969,000	05/14/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1103156		DENVER	CO.		05/21/2020	2.950	17,000,000						22,913,000	05/18/2020
00-1103157		AVENTURA	FL.		05/08/2020	2.750	15,000,000						26,236,714	04/24/2020
00-1103158		CHICAGO	IL.		05/29/2020	3.250	20,000,000						29,317,647	05/05/2020
00-1103159	CF	WESLEY CHAPEL	FL.		04/23/2020	2.900	47,891,971						71,132,000	04/09/2020
00-1103160		WEST SACRAMENTO	CA.		05/27/2020	3.400	8,822,454						13,705,821	05/13/2020
00-1103161		GREENWICH	CT.		05/27/2020	3.250	19,000,000						26,551,000	05/21/2020
00-1103167		PHILADELPHIA	PA.		11/30/2022	5.710	17,766,724						29,342,000	11/23/2022
00-1103168		SCOTTSDALE	AZ.		06/15/2020	3.750	20,319,427						35,994,000	05/27/2020
00-1103169	CF	TINLEY PARK	IL.		05/29/2020	3.500	26,000,000						40,310,000	05/28/2020
00-1103173		AVENTURA	FL.		07/01/2020	3.350	7,000,000						37,371,000	06/18/2020
00-1103174		ALPHARETTA	GA.		06/30/2020	3.700	11,795,312						19,517,000	06/26/2020
00-1103179		FAYETTEVILLE	GA.		08/20/2020	3.070	5,200,000						8,416,353	08/11/2020
00-1103180		MELVILLE	NY.		09/01/2020	3.590	12,478,097						19,419,000	08/04/2020
00-1103182		NATIONAL CITY	CA.		09/18/2020	3.230	7,400,473						11,563,000	09/04/2020
00-1103183		JURUPA VALLEY	CA.		08/31/2020	3.180	5,590,427						8,006,000	08/19/2020
00-1103186		ST LOUIS	MO.		09/02/2020	2.970	9,965,460						14,925,333	08/31/2020
00-1103187		LOUISVILLE	KY.		11/23/2020	3.240	15,228,985						24,644,104	10/23/2020
00-1103192		ROCKVILLE	MD.		08/26/2021	3.790	7,718,119						24,394,000	08/17/2021
00-1103194		HIGH POINT	NC.		10/15/2020	2.910	22,500,000						35,172,692	10/13/2020
00-1103199		HUNTSVILLE	AL.		11/23/2020	3.170	14,678,859						25,014,000	11/17/2020
00-1103200		MOUNT PLEASANT	SC.		12/15/2020	2.820	28,428,823						49,706,744	08/30/2023
00-1103201		SHOREWOOD HILLS	WI.		12/09/2020	2.980	21,342,847						36,206,083	11/24/2020
00-1103204		NORFOLK	VA.		12/01/2020	3.060	20,000,000						28,125,824	11/03/2020
00-1103205	CF	OFALLON	MO.		11/03/2020	2.590	23,100,000						34,132,000	10/26/2020
00-1103206		WEST COLUMBIA	SC.		12/10/2020	3.390	9,514,721						14,970,000	11/23/2020
00-1103208		LOS ANGELES	CA.		12/10/2020	3.090	7,813,000						12,058,462	11/30/2020
00-1103209		HOUSTON	TX.		12/09/2020	2.990	13,200,000						20,376,000	12/05/2020
00-1103213		AURORA	CO.		12/03/2020	2.750	8,800,000						12,931,000	11/23/2020
00-1103218		BOSTON	MA.		03/11/2021	3.580	7,500,000						11,989,000	02/22/2021
00-1103220		CHAPEL HILL	NC.		12/15/2020	4.000	8,205,152						87,538,000	12/10/2020
00-1103226		GREENFIELD	WI.		02/18/2021	3.270	5,553,399						9,579,560	01/21/2021
00-1103227		SCOTTSDALE	AZ.		03/01/2021	3.100	7,863,765						12,502,667	02/22/2021
00-1103229		CHARLOTTE	NC.		02/05/2021	2.630	6,800,000						9,439,857	01/14/2021
00-1103231		FAIRFIELD	NJ.		02/12/2021	2.670	9,379,174						17,894,839	02/05/2021
00-1103233		PLANO	TX.		03/05/2021	2.610	10,000,000						14,448,523	02/22/2021
00-1103234		ARDMORE	PA.		04/02/2021	3.320	20,000,000						29,056,154	03/03/2021
00-1103235		SAN DIEGO	CA.		03/31/2021	3.060	18,000,000						36,769,500	03/25/2021
00-1103236		WESTWOOD	NJ.		03/08/2021	3.390	3,808,992						6,773,000	02/24/2021
00-1103237		ORANGE	CA.		03/30/2021	3.300	7,100,000						13,922,000	03/08/2021
00-1103238		LADY LAKE	FL.		03/03/2021	3.800	8,000,000						46,747,000	02/22/2021
00-1103239		GILBERT	AZ.		08/25/2021	3.340	27,000,000						37,541,311	06/09/2021
00-1103243		GROVEPORT	OH.		04/22/2021	2.950	4,445,335						6,506,632	04/13/2021
00-1103244		ROCKVILLE	MD.		05/19/2021	3.540	3,003,357						14,360,000	05/17/2021
00-1103246	CF	SANTEE	CA.		05/07/2021	3.320	27,230,195						41,759,000	04/14/2021
00-1103247		CHINO	CA.		05/04/2021	3.180	6,038,702						10,267,000	04/16/2021
00-1103249		RANCHO CUCAMONGA	CA.		05/04/2021	3.040	2,969,127						4,439,483	04/16/2021
00-1103250		BURLINGTON TOWNSHIP	NJ.		06/03/2021	3.650	13,000,000						24,522,000	05/20/2021
00-1103257		MYRTLE BEACH	SC.		04/30/2021	3.330	2,000,000						2,798,873	04/16/2021
00-1103260		HUNTINGTON BEACH	CA.		05/18/2021	2.700	10,620,174						15,390,000	05/04/2021
00-1103265		CAPE CORAL	FL.		08/12/2021	3.260	6,811,543						12,403,000	07/19/2021
00-1103270		ORLANDO	FL.		05/27/2021	3.080	7,000,000						11,184,552	05/17/2021
00-1103272		KIRKLAND	WA.		04/29/2021	2.920	12,000,000						17,921,600	04/21/2021

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00-1103275		BRISTOL	TN.		06/24/2021	3.310	8,558,614						12,770,308	06/02/2021
00-1103277		SAN FERNANDO	CA.		08/10/2021	3.510	7,464,548						11,501,250	08/04/2021
00-1103278		JEFFERSONVILLE	IN.		08/26/2021	3.350	2,753,757						4,441,333	08/10/2021
00-1103280		CHINO	CA.		06/10/2021	3.040	12,000,000						21,126,000	05/25/2021
00-1103282		LEHI	UT.		06/03/2021	3.130	5,135,704						7,428,224	06/01/2021
00-1103290		APPLY VALLEY	MN.		08/31/2021	2.810	7,200,000						9,760,000	08/19/2021
00-1103292		AUBURN HILLS	MI.		06/29/2021	4.170	4,000,000						20,137,500	06/24/2021
00-1103293		FARMINGTON HILLS	MI.		10/27/2022	4.310	4,000,000						24,926,000	07/11/2021
00-1103298		KENTWOOD	MI.		07/29/2021	2.820	15,000,000						23,166,000	07/15/2021
00-1103299		LEANDER	TX.		06/30/2021	3.070	10,000,000						16,705,556	06/17/2021
00-1103300		FAIRHOPE	AL.		07/09/2021	3.080	16,884,456						24,358,511	07/01/2021
00-1103301		MESA	AZ.		08/05/2021	3.420	7,429,408						11,404,235	07/16/2021
00-1103302		AUSTIN	TX.		07/21/2021	2.870	9,492,520						17,837,000	07/06/2021
00-1103304		DRAPER	UT.		09/03/2021	3.090	8,591,609						12,694,154	09/01/2021
00-1103306		DELANCO	NJ.		09/01/2021	2.890	11,890,990						20,262,000	08/16/2021
00-1103307		VANCOUVER	WA.		07/16/2021	3.180	7,150,000						9,660,000	07/13/2021
00-1103309		SEATTLE	WA.		08/12/2021	3.300	6,000,000						9,426,226	07/28/2021
00-1103311		SEATTLE	WA.		08/24/2021	3.200	15,000,000						22,204,200	07/28/2021
00-1103313		NASHVILLE	TN.		09/01/2021	3.160	21,926,965						31,494,138	08/30/2021
00-1103315		ROSEVILLE	MIN.		08/31/2021	2.810	8,260,000						11,300,000	08/19/2021
00-1103317		HODGKINS	IL.		12/17/2021	2.740	27,350,000						49,685,000	10/18/2021
00-1103329		AUSTIN	TX.		09/07/2021	3.190	10,000,000						15,392,444	08/23/2021
00-1103330		MINNETONKA	MIN.		09/15/2021	2.990	17,000,000						24,697,784	09/07/2021
00-1103331		NORTH RICHLAND HILLS	TX.		08/10/2021	2.410	10,000,000						13,972,174	08/04/2021
00-1103333		NAPLES	FL.		09/22/2021	2.840	23,000,000						38,829,750	08/23/2021
00-1103335		CINCINNATI	OH.		11/23/2021	3.170	7,382,470						11,847,000	11/18/2021
00-1103336		CINCINNATI	OH.		11/23/2021	3.170	5,848,450						9,538,000	11/18/2021
00-1103337		CINCINNATI	OH.		11/23/2021	3.170	14,381,435						22,583,019	11/15/2021
00-1103339		DES MOINES	IA.		08/31/2021	3.200	9,536,470						14,543,519	08/19/2021
00-1103340		GARDEN CITY	NY.		11/19/2021	3.000	13,224,589						22,169,724	11/17/2021
00-1103341		GARDEN CITY	NY.		11/19/2021	2.900	10,382,789						21,767,000	11/17/2021
00-1103342		ORLANDO	FL.		09/09/2021	2.900	14,312,532						27,744,000	09/01/2021
00-1103344		FORT COLLINS	CO.		10/07/2021	2.720	35,000,000						56,875,673	09/22/2021
00-1103346		GRAND RAPIDS	MI.		10/06/2021	3.500	7,162,063						12,156,000	09/14/2021
00-1103352		HOUSTON	TX.		09/16/2021	2.790	15,000,000						20,680,130	09/07/2021
00-1103353		BOISE	ID.		10/28/2021	2.790	10,111,938						19,881,000	10/19/2021
00-1103355		HAPPY VALLEY	OR.		10/19/2021	2.820	16,400,000						21,987,803	09/27/2021
00-1103359		PORT JEFFERSON	NY.		12/02/2021	2.680	10,000,000						17,038,235	11/22/2021
00-1103361		MEMPHIS	TN.		11/04/2021	2.670	19,558,990						27,849,677	11/02/2021
00-1103362		ROBBINSDALE	MIN.		12/16/2021	2.810	12,000,000						18,281,400	11/04/2021
00-1103367		MULTIPLE	PA.		12/20/2021	2.990	55,000,000						77,752,786	12/07/2021
00-1103374	CF	WASHINGTON	DC.		12/17/2021	2.990	11,512,328						21,519,273	12/15/2021
00-1103376		BEAVERTON	OR.		09/29/2022	3.260	50,832,402						92,901,098	08/31/2022
00-1103377		LINCOLN	NE.		11/30/2021	3.030	12,260,022						17,786,386	11/16/2021
00-1103378		OWATANNA	MIN.		11/02/2021	3.060	6,142,789						11,104,261	10/28/2021
00-1103380		BOONE	NC.		12/13/2021	2.950	20,950,000						33,550,696	12/03/2021
00-1103381		BRENTWOOD	TN.		01/26/2022	3.030	50,000,000						88,016,000	01/24/2022
00-1103382		CHANDLER	AZ.		12/15/2021	3.020	21,000,000						31,202,376	12/13/2021
00-1103384		CORONA	CA.		12/16/2021	3.180	24,700,000						32,985,533	12/03/2021
00-1103386		WINTER GARDEN	FL.		11/23/2021	2.740	25,000,000						39,010,915	11/20/2021
00-1103387		ADAIRSVILLE	GA.		02/09/2022	3.480	12,215,367						23,451,612	02/04/2022
00-1103388		NEWTOWN SQUARE	PA.		01/26/2022	2.980	30,000,000						76,839,000	01/17/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1103389		ATLANTA	GA.		11/30/2021	2.850	21,700,000						32,716,213	11/20/2021
00-1103390		ATLANTA	GA.		11/30/2021	2.850	20,000,000						29,602,681	11/20/2021
00-1103392		SAN ANTONIO	TX.		12/16/2021	2.660	10,000,000						13,602,791	12/08/2021
00-1103395		CORAL SPRINGS	FL.		03/01/2022	2.980	20,000,000						29,292,000	02/25/2022
00-1103396		CHELMSFORD	MA.		02/03/2022	2.850	12,000,000						19,645,000	01/26/2022
00-1103397		OXFORD	MS.		09/28/2022	3.970	8,258,963						11,476,000	03/29/2022
00-1103398		SAN DIEGO	CA.		03/10/2022	2.800	13,100,000						19,375,000	03/05/2022
00-1103399		ATLANTA	GA.		03/15/2022	3.200	35,548,296						52,419,000	03/03/2022
00-1103401		LAWRENCEVILLE	GA.		02/10/2022	2.790	15,700,000						22,189,144	02/08/2022
00-1103407		LOS ANGELES	CA.		05/31/2022	3.220	9,500,000						16,936,308	02/24/2022
00-1103408		ST. LOUIS	MO.		03/29/2022	3.530	15,000,000						20,939,329	03/24/2022
00-1103410		BOYNTON BEACH	FL.		05/31/2022	3.200	15,000,000						22,368,375	02/09/2022
00-1103411		DECATUR	GA.		03/14/2022	3.120	18,500,000						26,774,514	03/04/2022
00-1103412		WOOD VILLAGE	OR.		04/19/2022	3.420	32,500,000						43,595,000	03/31/2022
00-1103413		BENSENVILLE	IL.		04/26/2022	3.090	17,408,521						31,109,000	04/12/2022
00-1103414		NEWMAN	GA.		04/26/2022	3.130	40,000,000						67,272,336	04/18/2022
00-1103417		RICHMOND	VA.		04/29/2022	3.450	15,000,000						21,898,286	03/31/2022
00-1103420		FULLERTON	CA.		06/07/2022	3.380	20,000,000						34,564,000	05/27/2022
00-1103422		ROYERSFORD	PA.		04/28/2022	3.670	24,500,000						33,519,551	04/13/2022
00-1103423		VANCOUVER	WA.		04/28/2022	3.250	7,471,231						12,796,000	04/16/2022
00-1103426		PHILADELPHIA	PA.		06/13/2022	4.310	5,000,000						6,957,182	06/08/2022
00-1103429		BROOKLYN	NY.		04/27/2022	3.480	15,000,000						23,380,563	04/21/2022
00-1103430		VANCOUVER	WA.		04/28/2022	3.350	3,737,797						6,205,000	04/25/2022
00-1103431		EWING	NJ.		06/02/2022	3.310	14,500,000						24,958,000	05/27/2022
00-1103432		WINSTON SALEM	NC.		07/13/2022	3.380	5,928,000						9,937,664	06/16/2022
00-1103433		THE WOODLANDS	TX.		05/26/2022	3.940	25,000,000						33,362,255	05/20/2022
00-1103434		EVERETT	WA.		04/28/2022	3.430	18,923,380						31,625,448	04/25/2022
00-1103435		NAPA	CA.		09/01/2022	3.810	5,374,282						7,916,089	07/15/2022
00-1103436		WOODLAND	CA.		08/01/2022	3.490	14,613,266						34,071,000	07/07/2022
00-1103439		LEXINGTON	KY.		06/16/2022	3.610	7,080,000						10,781,000	05/27/2022
00-1103440		LEXINGTON	KY.		06/16/2022	3.610	6,700,000						9,322,000	05/27/2022
00-1103445		PHOENIX	AZ.		06/16/2022	4.010	25,000,000						45,734,286	06/02/2022
00-1103446		SALT LAKE CITY	UT.		10/27/2022	4.150	15,750,000						22,760,000	06/21/2022
00-1103447		SALT LAKE CITY	UT.		05/19/2022	4.120	39,500,000						56,435,343	05/12/2022
00-1103448		NORFOLK	VA.		05/31/2022	4.250	27,000,000						40,457,000	05/27/2022
00-1103449		CONCORD	NC.		06/22/2022	4.250	16,590,352						25,391,000	06/10/2022
00-1103450		LAKE FOREST	CA.		12/21/2022	4.860	20,000,000						32,393,846	11/07/2022
00-1103451		NEWPORT NEWS	VA.		09/28/2022	4.380	45,500,000						71,099,000	06/22/2022
00-1103452		JACKSONVILLE	FL.		03/17/2023	4.780	42,000,000						59,775,333	12/22/2022
00-1103454		MENLO PARK	CA.		06/09/2022	4.360	21,700,000						50,665,000	05/31/2022
00-1103455		DRAPER	UT.		10/21/2022	4.590	22,454,006						35,936,000	10/13/2022
00-1103456		BRONX	NY.		11/08/2022	4.630	10,000,000						16,364,182	10/24/2022
00-1103457		SHELBY TOWNSHIP	MI.		10/13/2022	4.720	60,000,000						88,806,650	09/16/2022
00-1103459		POMONA	CA.		07/14/2022	4.390	30,000,000						51,201,094	07/01/2022
00-1103460		CINCINNATI	OH.		07/18/2022	4.460	27,000,000						42,119,000	07/07/2022
00-1103461		CHANDLER	AZ.		07/06/2022	4.300	14,250,000						28,154,000	06/29/2022
00-1103462		KANSAS CITY	MO.		06/30/2022	4.480	28,000,000						41,990,118	06/20/2022
00-1103463		MODESTO	CA.		07/01/2022	4.680	13,687,051						21,556,000	06/29/2022
00-1103465		DALLAS	TX.		07/18/2022	4.790	7,000,000						10,161,926	07/07/2022
00-1103468		TAMPA	FL.		07/18/2022	4.560	20,000,000						33,448,462	07/14/2022
00-1103469		MOORESVILLE	NC.		07/18/2022	4.580	20,000,000						33,757,419	07/14/2022
00-1103470		CHARLOTTE	NC.		07/18/2022	4.580	20,000,000						34,577,500	07/14/2022

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00-1103472		FORT WORTH	TX		12/15/2022	4.880	35,000,000						48,665,436	11/08/2022
00-1103475		CHULA VISTA	CA		08/01/2022	4.790	15,915,370						23,841,000	07/25/2022
00-1103478		SAN FRANCISCO	CA		09/01/2022	4.790	8,336,232						20,558,000	08/31/2022
00-1103479		SAN RAMON	CA		09/01/2022	4.790	7,845,866						11,515,000	08/18/2022
00-1103482		PINOLE	CA		08/01/2022	4.790	11,997,740						18,007,000	07/25/2022
00-1103483		ESCONDIDO	CA		08/01/2022	4.790	13,711,703						21,816,000	07/25/2022
00-1103484		LITCHFIELD PARK	AZ		07/07/2022	4.490	25,500,000						39,431,361	07/01/2022
00-1103485		FORT LAUDERDALE	FL		08/18/2022	4.520	35,000,000						51,732,188	08/09/2022
00-1103487		HOUSTON	TX		08/25/2022	4.550	5,683,407						8,136,000	08/18/2022
00-1103489		COVINGTON	KY		08/25/2022	4.450	12,000,000						19,089,000	08/11/2022
00-1103490		LONGMONT	CO		10/05/2022	4.650	21,900,000						35,089,260	09/21/2022
00-1103499		LONG BEACH	CA		06/01/2023	6.050	35,000,000						53,320,351	05/01/2023
00-1103501		OAKLEY	CA		12/22/2022	4.640	10,000,000						14,748,182	12/02/2022
00-1103502		NASHVILLE	TN		11/10/2022	4.410	25,000,000						37,492,857	11/03/2022
00-1103506		NASHVILLE	TN		10/26/2022	5.060	10,000,000						15,532,323	10/06/2022
00-1103507		MONTVALE	NJ		12/09/2022	5.140	53,000,000						76,898,295	11/17/2022
00-1103508		NORTH CHARLESTON	SC		03/13/2023	5.380	21,000,000						28,356,000	01/30/2023
00-1103509		MCKINNEY	TX		10/27/2022	4.960	26,000,000						38,177,286	10/12/2022
00-1103510		PEORIA	AZ		10/26/2022	5.000	17,500,000						28,748,364	10/25/2022
00-1103512		RIO RANCHO	NM		02/28/2023	5.140	9,892,807						20,441,000	01/26/2023
00-1103516		CLINTON	UT		12/20/2022	5.730	8,399,636						13,453,000	12/15/2022
00-1103519		CLOSTER	NJ		01/31/2023	5.750	9,893,314						14,036,267	12/29/2022
00-1103521		GRAND PRAIRIE	TX		12/15/2022	6.080	9,750,000						17,953,073	11/16/2022
00-1103537		WAUKEGAN	IL		05/08/2023	5.580	15,340,000						22,633,462	05/02/2023
00-1103539		LEWISVILLE	TX		09/15/2023	5.440	10,000,000						14,446,316	08/17/2023
00-1103540		CHICAGO	IL		04/27/2023	6.320	20,000,000						34,374,194	04/14/2023
00-1103541		SAN ANTONIO	TX		05/01/2023	5.990	34,000,000						48,126,277	04/24/2023
00-1103543		SPANISH FORK	UT		06/02/2023	5.820	16,872,679						22,709,681	05/03/2023
00-1103544		LEWISVILLE	TX		09/15/2023	5.440	637,000						1,804,000	08/17/2023
00-1103545		TUCSON	AZ		05/24/2023	5.460	7,100,000						11,770,000	05/05/2023
00-1103547		SALT LAKE CITY	UT		06/15/2023	5.370	34,000,000						55,555,000	04/30/2023
00-1103549		HOUSTON	TX		06/06/2023	5.280	40,000,000						60,447,273	05/19/2023
00-1103550		RIVERVIEW	FL		05/31/2023	5.660	20,000,000						30,360,000	05/05/2023
00-1103551		HOBOKEN	NJ		05/16/2023	5.050	10,000,000						15,292,593	04/27/2023
00-1103552		TAUNTON	MA		05/18/2023	5.320	13,750,000						21,950,211	05/16/2023
00-1103553		ORLANDO	FL		06/01/2023	5.450	32,500,000						44,796,267	05/26/2023
00-1103554		ESTERO	FL		06/21/2023	5.330	26,000,000						43,439,659	05/19/2023
00-1103555		BONITA SPRINGS	FL		05/30/2023	5.320	28,500,000						50,222,897	05/19/2023
00-1103557		WINTERVILLE	NC		05/24/2023	5.250	14,500,000						28,946,424	05/02/2023
00-1103558		DALLAS	TX		06/15/2023	5.250	30,825,000						54,014,000	05/16/2023
00-1103559		MADISON	WI		06/29/2023	5.310	22,000,000						30,592,000	06/16/2023
00-1103561		CENTERVILLE	OH		07/26/2023	5.200	15,100,000						22,662,000	06/30/2023
00-1103563		RALEIGH	NC		07/26/2023	5.240	17,000,000						25,997,000	07/19/2023
00-1103564		GAINESVILLE	FL		08/01/2023	5.530	13,600,000						20,380,000	07/27/2023
00-1103565		WEST VALLEY CITY	UT		08/04/2023	5.190	8,652,922						17,271,000	08/02/2023
00-1103567		AMES	IA		10/10/2023	6.180	18,000,000						27,468,000	09/21/2023
00-1103569		WINCHESTER	VA		08/07/2023	5.580	25,000,000						39,947,674	07/25/2023
00-1103571		KNOXVILLE	TN		07/27/2023	5.400	10,000,000						15,653,684	07/18/2023
00-1103572		CAMBRIDGE	MA		08/11/2023	5.810	25,000,000						35,995,399	08/07/2023
00-1103573		ARLINGTON	VA		07/24/2023	5.770	45,000,000						71,839,385	07/18/2023
00-1103578		SAN ANTONIO	TX		07/25/2023	5.900	26,300,000						39,681,000	07/13/2023
00-1103582		MT PLEASANT	SC		11/14/2023	6.280	30,385,000						41,618,000	11/06/2023

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00-1103584		PALMETTO	GA.....		10/11/2023 ...	6.040	15,000,000						25,680,375	10/02/2023 ...
00-1103586		BOLINGBROOK	IL.....		10/10/2023 ...	5.880	50,000,000						73,734,615	09/21/2023 ...
00-1103590		CLARK	NJ.....	.....	10/23/2023 ...	5.590	13,500,000 .....	.....	.....	.....	.....	.....	21,459,273	10/12/2023 ...
00-1103592		CALABASAS	CA.....	.....	10/02/2023 ...	5.970	35,000,000 .....	.....	.....	.....	.....	.....	62,647,000	09/26/2023 ...
00-1103593		GAITHERSBURG	MD.....	.....	10/12/2023 ...	5.680	10,100,000 .....	.....	.....	.....	.....	.....	15,269,912	10/09/2023 ...
00-1103595		WILMINGTON	NC.....	.....	09/06/2023 ...	6.360	12,250,000 .....	.....	.....	.....	.....	.....	16,968,865	08/23/2023 ...
00-1103596		WASHINGTON	DC.....	.....	11/03/2023 ...	6.410	14,500,000 .....	.....	.....	.....	.....	.....	26,400,000	11/01/2023 ...
00-1103598		HUMBLE	TX.....	.....	10/04/2023 ...	6.370	15,000,000 .....	.....	.....	.....	.....	.....	23,041,636	09/22/2023 ...
00-1103603		NEW ALBANY	OH.....	.....	11/21/2023 ...	6.060	87,114,000 .....	.....	.....	.....	.....	.....	145,745,406	10/26/2023 ...
00-1103606		STERLING HEIGHTS	MI.....	.....	11/01/2023 ...	6.080	11,988,236 .....	.....	.....	.....	.....	.....	19,929,000	10/18/2023 ...
00-1103609		SUMMERVILLE	SC.....	.....	10/31/2023 ...	6.660	20,000,000 .....	.....	.....	.....	.....	.....	31,069,486	10/24/2023 ...
00-1103610		GLENDALE	AZ.....	.....	11/16/2023 ...	6.060	28,000,000 .....	.....	.....	.....	.....	.....	48,684,186	11/13/2023 ...
99-0000080		MORRISTOWN	NJ.....	.....	12/10/2021 ...	6.000	29,223,952 .....	.....	.....	.....	1,298,035 .....	.....	38,500,000	02/27/2020 ...
99-0000100		FREDERICKSBURG	TX.....	.....	09/23/2022 ...	6.000	11,927,089 .....	.....	.....	.....	327,390 .....	.....	26,000,000	03/15/2022 ...
0599999. Mortgages in good standing - Commercial mortgages-all other							8,942,631,476	.....	.....	.....	1,625,424	.....	15,872,913,801	XXX
99-0000084		MIAMI	FL.....	.....	09/09/2020 ...	10.500	11,198,719 .....	.....	.....	.....	.....	.....	73,300,000	09/08/2020 ...
99-0000085		DANIA BEACH	FL.....	.....	02/11/2021 ...	10.500	10,663,744 .....	.....	.....	.....	1,058,528 .....	.....	104,500,000	06/12/2020 ...
99-0000087		ATLANTA	GA.....	.....	03/01/2021 ...	10.000	16,113,231 .....	.....	.....	.....	1,545,162 .....	.....	164,900,000	01/08/2021 ...
99-0000088		AVENTURA	FL.....	.....	04/15/2021 ...	10.500	16,663,913 .....	.....	.....	.....	1,654,130 .....	.....	102,900,000	03/14/2021 ...
99-0000091		ANTIOCH	TN.....	.....	07/30/2021 ...	11.000	13,935,461 .....	.....	.....	.....	1,445,342 .....	.....	98,700,000	06/11/2021 ...
99-0000098		LEWISVILLE	TX.....	.....	08/25/2022 ...	11.000	22,428,304 .....	.....	.....	.....	2,069,963 .....	.....	119,400,000	07/22/2022 ...
99-0000113		CASTLEROCK	CO.....	.....	06/22/2023 ...	12.000	3,254,253 .....	.....	.....	.....	67,047 .....	.....	37,670,000	02/10/2023 ...
0699999. Mortgages in good standing - Mezzanine Loans							94,257,624	.....	.....	.....	8,951,804	.....	701,370,000	XXX
0899999. Total Mortgages in good standing							9,036,889,100	.....	.....	.....	10,577,228	.....	16,574,283,801	XXX
1699999. Total - Restructured Mortgages								.....	.....	.....		.....		XXX
2499999. Total - Mortgages with overdue interest over 90 days								.....	.....	.....		.....		XXX
3299999. Total - Mortgages in the process of foreclosure								.....	.....	.....		.....		XXX
3399999 - Totals							9,036,889,100	.....	.....	.....	10,577,228	.....	16,574,283,801	XXX

General Interrogatory:

1. Mortgages in good standing \$ unpaid taxes \$ interest due and unpaid.
2. Restructured mortgages \$ unpaid taxes \$ interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.
4. Mortgages in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
00-1103452	JACKSONVILLE	FL		03/17/2023	4.780	42,000,000		59,775,333
00-1103499	LONG BEACH	CA		06/01/2023	6.050	59,000,000		53,320,351
00-1103508	NORTH CHARLESTON	SC		03/13/2023	5.380	21,000,000		28,356,000
00-1103512	RIO RANCHO	NM		02/28/2023	5.140	10,000,000		20,441,000
00-1103519	CLOSTER	NJ		01/31/2023	5.750	30,000,000		14,036,267
00-1103525	BUFORD	GA		05/30/2023	5.360	25,000,000		39,546,429
00-1103528	FOUNTAIN HILLS	AZ		05/30/2023	5.470	28,150,000		48,186,370
00-1103529	STATEN ISLAND	NY		03/30/2023	5.240	8,000,000		13,890,182
00-1103531	EXTON	PA		03/23/2023	5.800	4,600,000		7,867,736
00-1103534	LENOIR CITY	TN		04/17/2023	5.230	12,000,000		18,012,179
00-1103535	DEERFIELD	IL		05/30/2023	5.330	15,000,000		22,735,976
00-1103537	WAUKEGAN	IL		05/08/2023	5.580	25,340,000		22,633,462
00-1103539	LEWISVILLE	TX		09/15/2023	5.440	19,000,000		14,446,316
00-1103540	CHICAGO	IL		04/27/2023	6.320	20,000,000		34,374,194
00-1103541	SAN ANTONIO	TX		05/01/2023	5.990	34,000,000		48,126,277
00-1103543	SPANISH FORK	UT		06/02/2023	5.820	24,635,000		22,709,681
00-1103544	LEWISVILLE	TX		09/15/2023	5.440	637,000		1,804,000
00-1103545	TUCSON	AZ		05/24/2023	5.460	7,100,000		11,770,000
00-1103546	SELBYVILLE	DE		06/22/2023	5.230	10,000,000		15,118,000
00-1103547	SALT LAKE CITY	UT		06/15/2023	5.370	34,000,000		55,555,000
00-1103549	HOUSTON	TX		06/06/2023	5.280	55,000,000		60,447,273
00-1103550	RIVERVIEW	FL		05/31/2023	5.660	30,000,000		30,360,000
00-1103551	HOBOKEN	NJ		05/16/2023	5.050	10,000,000		15,292,593
00-1103552	TAUNTON	MA		05/18/2023	5.320	23,750,000		21,950,211
00-1103553	ORLANDO	FL		06/01/2023	5.450	32,500,000		44,796,267
00-1103554	ESTERO	FL		06/21/2023	5.330	41,000,000		43,439,659
00-1103555	BONITA SPRINGS	FL		05/30/2023	5.320	43,500,000		50,222,897
00-1103557	WINTERVILLE	NC		05/24/2023	5.250	24,500,000		28,946,424
00-1103558	DALLAS	TX		06/15/2023	5.250	30,825,000		54,014,000
00-1103559	MADISON	WI		06/29/2023	5.310	22,000,000		30,592,000
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
00-1103567	AMES	IA		10/10/2023	6.180	18,000,000		27,468,000
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
00-1103582	MT PLEASANT	SC		11/14/2023	6.280	30,385,000		41,618,000
00-1103583	BLOOMINGDALE	GA		09/27/2023	6.040	17,500,000		27,174,060
00-1103584	PALMETTO	GA		10/11/2023	6.040	15,000,000		25,680,375
00-1103586	BOLINGBROOK	IL		10/10/2023	5.880	50,000,000		73,734,615
00-1103589	GREENFIELD	IN		10/12/2023	5.750	16,800,000		23,863,000
00-1103590	CLARK	NJ		10/23/2023	5.590	13,500,000		21,459,273
00-1103591	SHELBY TOWNSHIP	MI		10/23/2023	6.110	17,500,000		26,795,000
00-1103592	CALABASAS	CA		10/02/2023	5.970	35,000,000		62,647,000
00-1103593	GAITHERSBURG	MD		10/12/2023	5.680	15,100,000		15,269,912
00-1103595	WILMINGTON	NC		09/06/2023	6.360	12,250,000		16,968,865
00-1103596	WASHINGTON	DC		11/03/2023	6.410	14,500,000		26,400,000
00-1103598	HUMBLE	TX		10/04/2023	6.370	15,000,000		23,041,636
00-1103603	NEW ALBANY	OH		11/21/2023	6.060	112,114,000		145,745,406
00-1103606	STERLING HEIGHTS	MI		11/01/2023	6.080	12,000,000		19,929,000
00-1103609	SUMMERVILLE	SC		10/31/2023	6.660	33,100,000		31,069,486

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 2

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

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						
00-1103610	GLENDALÉ	AZ.....		 11/16/2023	 6.060	 43,000,000 .....	.....	..... 48,684,186
99-0000080	MORRISTOWN	NJ.....		 12/10/2021	 6.000 .....	.....	..... 7,038,213	 38,500,000
99-0000100	FREDERICKSBURG	TX.....		 09/23/2022	 6.000 .....	.....	..... 11,347,844	 26,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						1,424,036,000	18,386,057	1,944,241,033
99-0000098	LEWISVILLE	TX.....		 08/25/2022	 11.000 .....	.....	..... 9,714,509	 119,400,000
99-0000113	CASTLEROCK	CO.....		 06/22/2023	 12.000 .....	.....	..... 3,187,206	 37,670,000
0699999. Mortgages in good standing - Mezzanine Loans							12,901,715	157,070,000
0899999. Total Mortgages in good standing						1,424,036,000	31,287,771	2,101,311,033
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						1,424,036,000	31,287,771	2,101,311,033

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

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

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
00-1100265	ALTAMONTE SPRINGS	FL		01/30/2009	06/30/2023								99,314	99,314		181,666	181,666
00-1101808	GAITHERSBURG	MD		06/14/2013	10/12/2023	8,982,593							8,836,530	8,836,530			
00-1102009	AVON	OH		08/22/2013	08/17/2023	12,515,901							12,212,569	12,212,569			
00-1102051	GAINESVILLE	FL		11/01/2013	11/03/2023	2,538,853							2,481,086	2,481,086			
00-1102096	BALTIMORE	MD		11/12/2013	12/01/2023	5,213,630							5,091,435	5,091,435			
00-1102147	WALNUT CREEK	CA		09/29/2014	09/29/2023	13,078,422							12,814,402	12,814,402			
00-1102656	EL SEGUNDO	CA		12/15/2016	12/05/2023	10,031,758							9,656,632	9,656,632			
00-1102727	CHARLESTON	SC		05/22/2017	08/31/2023	14,237,884							13,754,767	13,754,767			
00-1102792	WOODSTOCK	GA		10/12/2017	02/28/2023	20,118,404							20,048,566	20,048,566			
00-1102803	NASHVILLE	TN		11/27/2017	07/12/2023	12,124,878							11,882,818	11,882,818			
00-1102834	ATLANTA	GA		06/22/2018	01/31/2023	1,380,202							1,376,725	1,376,725			
00-1102971	ATLANTA	GA		04/12/2019	10/05/2023	20,094,309							19,607,725	19,607,725			
00-1103080	SAN DIEGO	CA		12/16/2019	09/11/2023	10,046,837							9,875,802	9,875,802			
00-1103176	NORWOOD	OH		07/01/2020	06/30/2023	41,835,329							41,835,329	41,835,329			
00-1103177	CINCINNATI	OH		07/01/2020	06/30/2023	17,862,275							17,862,275	17,862,275			
0199999. Mortgages closed by repayment						190,061,275							187,435,975	187,435,976		181,666	181,666
00-1100265	ALTAMONTE SPRINGS	FL		01/30/2009									82,352	82,352			
00-1100406	EDISON	NJ		01/30/2009		465,577							306,303	306,303			
00-1100844	ORLAND PARK	IL		08/18/2015		878,090							317,024	317,024			
00-1101727	WEST BABYLON	NY		06/14/2013		531,997							50,929	50,929			
00-1101808	GAITHERSBURG	MD		06/14/2013		8,982,593							146,062	146,062			
00-1101813	RALEIGH	NC		06/14/2013		2,644,582							126,648	126,648			
00-1101908	OCEANSIDE	NY		06/14/2013		8,630,481							384,995	384,995			
00-1101911	GRAND LEDGE	MI		06/14/2013		3,135,355							148,776	148,776			
00-1101919	BLOOMINGTON	IN		06/14/2013		6,472,732							533,400	533,400			
00-1102007	LAKEWOOD	OH		06/28/2013		9,855,824							951,605	951,605			
00-1102009	AVON	OH		08/22/2013		12,515,901							303,331	303,331			
00-1102015	BOSTON	MA		07/30/2013		10,178,525							491,449	491,449			
00-1102026	KNOXVILLE	TN		10/15/2013		3,762,075							269,147	269,147			
00-1102029	BROKEN ARROW	OK		10/10/2013		8,261,030							773,083	773,083			
00-1102051	GAINESVILLE	FL		11/01/2013		2,538,853							57,767	57,767			
00-1102096	BALTIMORE	MD		11/12/2013		5,213,630							122,195	122,195			
00-1102147	WALNUT CREEK	CA		09/29/2014		13,078,422							264,020	264,020			
00-1102157	EXTON	PA		05/07/2015		10,741,209							312,263	312,263			
00-1102176	PORTLAND	OR		07/01/2014		9,929,466							707,677	707,677			
00-1102210	COLUMBUS	OH		08/20/2015		10,976,095							290,013	290,013			
00-1102219	NASHVILLE	TN		09/29/2014		4,457,719							179,306	179,306			
00-1102234	SAN DIEGO	CA		09/17/2014		4,726,250							94,623	94,623			
00-1102237	SHERIDAN	CO		10/07/2014		8,170,553							344,308	344,308			
00-1102245	BEAVERTON	OR		10/16/2014		3,580,900							101,194	101,194			
00-1102249	JERICHO	NY		01/27/2015		10,031,433							294,026	294,026			
00-1102255	ZEELAND	MI		12/18/2014		1,702,242							207,961	207,961			
00-1102264	CHARLOTTESVILLE	VA		01/12/2015		3,074,440							200,715	200,715			
00-1102276	STRONGSVILLE	OH		12/23/2014		11,456,689							764,189	764,189			
00-1102278	DENVER	CO		01/16/2015		4,683,234							197,795	197,795			
00-1102280	BOULDER	CO		02/02/2015		7,427,895							313,348	313,348			
00-1102297	WASHINGTON	DC		01/27/2015		15,741,698							292,752	292,752			
00-1102303	HENDERSON	NV		01/29/2015		6,889,285							198,384	198,384			
00-1102304	ORLANDO	FL		02/17/2015		12,443,814							315,670	315,670			
00-1102305	SEATTLE	WA		03/10/2015		12,584,605							823,988	823,988			
00-1102309	JACKSONVILLE	FL		01/29/2015		13,169,750							387,587	387,587			

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

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

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
00-1102310	JACKSON HEIGHTS	NY		03/31/2015		16,471,443							690,959	690,959			
00-1102317	FRIISCO	TX		04/29/2015		12,173,478							259,266	259,266			
00-1102319	BIRMINGHAM	AL		05/07/2015		10,434,411							646,502	646,502			
00-1102331	FREMONT	CA		10/01/2015		3,060,439							340,727	340,727			
00-1102333	NASHVILLE	TN		09/04/2015		11,118,071							460,995	460,995			
00-1102339	BURBANK	CA		11/12/2015		4,808,516							101,060	101,060			
00-1102354	SAN ANTONIO	TX		05/18/2015		6,648,375							273,285	273,285			
00-1102356	SAN JUAN CAPISTRANO	CA		04/16/2015		8,515,800							542,194	542,194			
00-1102365	STRONGSVILLE	OH		05/14/2015		15,088,428							610,037	610,037			
00-1102366	WILMINGTON	NC		06/18/2015		6,760,727							194,758	194,758			
00-1102368	TORRANCE	CA		10/23/2015		7,386,808							272,686	272,686			
00-1102370	CHICAGO	IL		06/10/2015		10,544,601							433,024	433,024			
00-1102371	NORTH LAS VEGAS	NV		05/20/2015		7,554,574							223,412	223,412			
00-1102380	SAN ANTONIO	TX		05/07/2015		15,100,353							346,877	346,877			
00-1102394	ANN ARBOR	MI		07/31/2015		15,978,361							642,343	642,343			
00-1102399	WEST FARGO	ND		09/11/2015		7,309,908							196,037	196,037			
00-1102405	MORRISVILLE	NC		10/01/2015		9,456,727							211,218	211,218			
00-1102412	MADISON	WI		09/29/2015		7,149,016							196,370	196,370			
00-1102420	COLUMBUS	OH		11/19/2015		6,343,145							155,899	155,899			
00-1102421	COLUMBUS	OH		11/19/2015		1,187,298							54,784	54,784			
00-1102423	MOORE	OK		11/18/2015		17,182,250							409,048	409,048			
00-1102425	DALLAS	TX		04/04/2016		11,297,939							251,023	251,023			
00-1102426	DALLAS	TX		11/25/2015		13,421,780							309,080	309,080			
00-1102427	FOLSOM	PA		10/23/2015		8,989,708							550,744	550,744			
00-1102428	COLUMBUS	OH	S	11/05/2015		12,348,184							731,505	731,505			
00-1102431	CHANDLER	AZ		09/30/2015		22,994,035							531,022	531,022			
00-1102432	JURUPA VALLEY	CA		10/08/2015		31,331,682							645,137	645,137			
00-1102434	VANCOUVER	WA		10/13/2015		15,437,046							604,588	604,588			
00-1102435	AURORA	CO		10/09/2015		4,346,235							163,420	163,420			
00-1102440	AMERICAN FORK	UT		10/08/2015		6,035,551							365,481	365,481			
00-1102441	SOMERVILLE	MA		12/18/2015		14,048,312							489,458	489,458			
00-1102442	SAN DIEGO	CA		10/19/2015		3,231,995							126,705	126,705			
00-1102448	BELLINGHAM	MA		10/01/2015		10,478,958							289,165	289,165			
00-1102449	SALEM	OR		03/07/2016		7,978,260							212,569	212,569			
00-1102451	MADISON	WI		12/11/2015		9,929,283							248,663	248,663			
00-1102454	GRANDVIEW HEIGHTS	OH	S	12/01/2015		14,531,215							1,380,604	1,380,604			
00-1102458	GARDEN GROVE	CA		12/08/2015		13,177,667							177,667	177,667			
00-1102476	BOULDER	CO		02/08/2016		6,033,292							343,804	343,804			
00-1102477	MILPITAS	CA		12/14/2015		18,192,893							577,266	577,266			
00-1102478	MILPITAS	CA		12/14/2015		14,885,095							472,309	472,309			
00-1102479	MURRAY	UT		12/10/2015		4,487,796							158,681	158,681			
00-1102481	CABIN JOHN	MD		02/10/2016		8,506,651							297,512	297,512			
00-1102488	MALDEN	MA		04/01/2016		33,602,059							929,199	929,199			
00-1102489	ST CHARLES	MO		08/17/2016		13,012,809							359,692	359,692			
00-1102490	LOUISVILLE	KY		03/09/2016		14,890,746							547,370	547,370			
00-1102491	MERIDIAN	ID		02/01/2016		9,850,873							369,397	369,397			
00-1102493	RANCHO CUCAMONGA	CA		02/01/2016		4,973,543							282,923	282,923			
00-1102501	ADDISON	IL		01/28/2016		5,225,000							78,307	78,307			
00-1102502	WEST CHESTER	OH		01/22/2016		8,550,000							126,810	126,810			
00-1102504	PORTLAND	OR		01/20/2016		19,460,845							495,857	495,857			
00-1102510	RALEIGH	NC		01/28/2016		13,686,067							265,116	265,116			

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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
00-1102511	WINSTON-SALEM	NC		02/01/2016		19,428,413							719,602	719,602			
00-1102513	OCEANSIDE	CA		03/28/2016		3,380,600							90,303	90,303			
00-1102520	MCCANDLESS	PA		04/29/2016		64,184,101							1,429,231	1,429,231			
00-1102541	GARDEN GROVE	CA		03/29/2016		6,819,478							245,938	245,938			
00-1102543	ROCHESTER	MN		04/05/2016		10,840,165							307,674	307,674			
00-1102551	BENTONVILLE	AR		04/21/2016		23,819,446							1,359,006	1,359,006			
00-1102552	BOSTON	MA		04/05/2016		27,619,197							691,306	691,306			
00-1102553	LEXINGTON	SC		09/01/2016		4,639,901							175,127	175,127			
00-1102557	ROWLAND HEIGHTS	CA		06/30/2016		22,267,016							617,094	617,094			
00-1102559	ORANGE	CA		06/30/2016		2,464,505							68,300	68,300			
00-1102560	ANAHEIM	CA		06/30/2016		5,101,957							141,392	141,392			
00-1102562	WESTMINSTER	CA		06/30/2016		13,230,499							366,661	366,661			
00-1102564	COSTA MESA	CA		06/30/2016		12,841,367							355,877	355,877			
00-1102567	LAGUNA HILLS	CA		06/30/2016		6,831,434							189,322	189,322			
00-1102570	EVERETT	WA		05/03/2016		14,918,225							550,986	550,986			
00-1102572	SEATTLE	WA		08/29/2016		11,076,329							273,121	273,121			
00-1102610	ONTARIO	CA		07/07/2016		5,900,000							37,564	37,564			
00-1102611	MIRA LOMA	CA		07/01/2016		17,800,000							140,642	140,642			
00-1102612	EDISON	NJ		08/04/2016		11,801,056							673,762	673,762			
00-1102614	ROGERS	AR		09/01/2016		18,984,491							1,067,472	1,067,472			
00-1102617	CONCORD	NH		06/23/2016		10,934,178							296,834	296,834			
00-1102619	MADISON	WI		08/10/2016		6,777,900							175,285	175,285			
00-1102630	EVERETT	WA		09/15/2016		2,609,597							255,779	255,779			
00-1102631	GASTONIA	NC		11/22/2016		6,469,225							228,397	228,397			
00-1102635	WESTPORT	CT		09/26/2016		12,778,634							351,866	351,866			
00-1102636	OVIDO	FL		08/08/2016		11,208,275							432,763	432,763			
00-1102641	SAN ANTONIO	TX		08/08/2016		7,994,138							308,662	308,662			
00-1102643	HILLSBORO	OR		11/07/2016		9,140,843							348,372	348,372			
00-1102648	COLUMBUS	OH		10/11/2016		10,145,375							228,282	228,282			
00-1102649	BEXLEY	OH		11/23/2016		5,723,287							209,326	209,326			
00-1102653	CERRITOS	CA		09/23/2016		5,782,465							202,352	202,352			
00-1102655	MOUNTAIN VIEW	CA		11/14/2016		15,734,071							426,035	426,035			
00-1102656	EL SEGUNDO	CA		12/15/2016		10,031,758							375,126	375,126			
00-1102660	WILDOMAR	CA		05/23/2017		10,545,863							367,550	367,550			
00-1102665	GLASTONBURY	CT		10/20/2016		16,856,449							453,900	453,900			
00-1102672	AMERICAN CANYON	CA		10/12/2018		6,028,564							230,928	230,928			
00-1102683	CHAPEL HILL	NC		01/30/2017		48,642,478							1,556,682	1,556,682			
00-1102689	MACON	GA		02/06/2017		10,055,442							239,777	239,777			
00-1102692	GRANDVIEW HEIGHTS	OH	S.	02/01/2017		30,579,972							1,369,331	1,369,331			
00-1102693	WEST CHESTER	PA		03/06/2017		33,917,140							746,699	746,699			
00-1102700	BERKELEY	CA		02/17/2017		10,943,640							218,834	218,834			
00-1102704	SEATTLE	WA		04/06/2017		4,145,814							129,146	129,146			
00-1102707	SEATTLE	WA		04/11/2017		9,530,277							195,241	195,241			
00-1102712	VALENCIA	CA		05/15/2017		3,400,786							82,664	82,664			
00-1102719	KENT	WA		04/13/2017		7,175,455							638,376	638,376			
00-1102720	BILLERICA	MA		05/01/2017		2,661,351							90,459	90,459			
00-1102721	BROOKLYN	NY		06/01/2017		11,500,969							798,189	798,189			
00-1102727	CHARLESTON	SC		05/22/2017		14,237,884							483,117	483,117			
00-1102734	WASHINGTON	DC		05/31/2017		46,565,784							1,046,869	1,046,869			
00-1102740	MEMPHIS	TN		08/16/2017		12,651,529							504,361	504,361			
00-1102742	LAWRENCE	KS		09/08/2017		22,114,998							435,630	435,630			

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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
00-1102747	ATHENS	GA		06/23/2017		14,643,782							262,325	262,325			
00-1102751	FORT COLLINS	CO		08/24/2017		19,715,492							346,791	346,791			
00-1102753	ENCINITAS	CA		06/23/2017		5,802,076							126,589	126,589			
00-1102754	SAN DIEGO	CA		07/18/2017		8,980,219							216,854	216,854			
00-1102756	MADISON	WI		07/10/2017		10,271,558							239,594	239,594			
00-1102757	BALTIMORE	MD		08/08/2017		10,019,668							347,686	347,686			
00-1102761	RICHMOND	VA		07/19/2017		11,878,221							290,813	290,813			
00-1102762	ODESSA	FL		07/14/2017		11,365,531							338,465	338,465			
00-1102764	MYRTLE BEACH	SC		07/07/2017		14,757,748							350,507	350,507			
00-1102766	PLACENTIA	CA		07/27/2017		3,561,570							77,742	77,742			
00-1102767	KALAMAZOO	MI		07/20/2017		5,845,732							354,696	354,696			
00-1102768	PLACENTIA	CA		07/27/2017		6,467,061							141,164	141,164			
00-1102772	NORTHBROOK	IL		08/10/2017		20,139,980							1,039,955	1,039,955			
00-1102773	IRMO	SC		07/26/2017		9,164,545							314,912	314,912			
00-1102774	VERNON	CA		06/29/2017		13,815,331							349,915	349,915			
00-1102779	FAIRFAX	VA		08/25/2017		7,330,432							316,480	316,480			
00-1102786	MARYSVILLE	WA		01/10/2018		19,924,630							954,119	954,119			
00-1102789	EAST RUTHERFORD	NJ		09/18/2017		11,123,393							777,918	777,918			
00-1102792	WOODSTOCK	GA		10/12/2017		20,118,404							69,838	69,838			
00-1102794	TULSA	OK		10/30/2017		9,773,645							492,411	492,411			
00-1102796	OVERLAND PARK	KS		11/07/2017		23,203,196							1,049,859	1,049,859			
00-1102797	REDMOND	WA		09/08/2017		8,099,035							680,917	680,917			
00-1102798	WALTHAM	MA		11/29/2017		14,422,684							304,555	304,555			
00-1102799	EUGENE	OR		10/26/2017		4,288,605							102,350	102,350			
00-1102800	FORT MILL	SC		09/22/2017		7,746,059							271,176	271,176			
00-1102803	NASHVILLE	TN		11/27/2017		12,124,878							242,060	242,060			
00-1102806	PHILADELPHIA	PA		11/14/2017		14,733,081							277,627	277,627			
00-1102808	WILLIAMSVILLE	NY		12/01/2017		7,615,150							245,927	245,927			
00-1102809	CHICAGO	IL		11/01/2017		37,678,632							813,915	813,915			
00-1102814	BEDFORD	NH		03/15/2018		14,472,987							413,617	413,617			
00-1102823	PORTSMOUTH	NH		12/22/2017		10,426,969							212,958	212,958			
00-1102825	NAPLES	FL		12/05/2017		8,726,541							290,622	290,622			
00-1102827	BURIEN	WA		12/18/2017		8,978,378							453,397	453,397			
00-1102828	MODESTO	CA		02/01/2018		3,512,577							113,649	113,649			
00-1102829	MODESTO	CA		02/01/2018		3,073,505							99,443	99,443			
00-1102830	SAN DIEGO	CA		02/23/2018		6,883,760							167,572	167,572			
00-1102834	ATLANTA	GA		06/22/2018		1,380,202							3,478	3,478			
00-1102837	KENT	WA		03/06/2018		39,418,376							913,572	913,572			
00-1102839	JACKSONVILLE	FL		01/09/2018		28,583,589							680,988	680,988			
00-1102840	TONAWANDA	NY		02/07/2018		5,445,670							130,165	130,165			
00-1102841	RALEIGH	NC		01/31/2018		11,593,171							234,160	234,160			
00-1102843	MILWAUKEE	WI		10/12/2018		6,000,000							73,352	73,352			
00-1102848	JERICHO	NY		07/17/2018		22,057,954							432,672	432,672			
00-1102852	BALA CYNWYD	PA		04/06/2018		12,529,161							601,378	601,378			
00-1102855	SAN DIEGO	CA		03/09/2018		3,396,433							107,791	107,791			
00-1102856	CAMBRIDGE	MA		05/23/2018		11,236,834							238,999	238,999			
00-1102857	NEW YORK	NY		04/12/2018		35,762,282							679,344	679,344			
00-1102858	INDIANAPOLIS	IN		04/25/2018		15,260,808							307,789	307,789			
00-1102863	ONTARIO	CA		10/12/2018		3,944,331							87,369	87,369			
00-1102866	NORWALK	CA		05/10/2018		13,308,264							420,727	420,727			
00-1102867	SEATTLE	WA		04/11/2018		7,925,652							176,572	176,572			

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00-1102871	SALEM	OR		07/16/2018		8,703,401							179,631	179,631			
00-1102872	CHICAGO	IL		04/13/2018		8,477,925							379,921	379,921			
00-1102874	HOLLAND	MI		05/15/2018		6,856,698							532,745	532,745			
00-1102875	BURLINGTON	KY		06/11/2018		11,285,459							518,611	518,611			
00-1102876	GOLETA	CA		05/17/2018		17,648,844							832,304	832,304			
00-1102877	SHORT HILLS	NJ		06/13/2018		3,500,000							24,368	24,368			
00-1102879	MARLTON	NJ		06/26/2018		18,029,024							546,687	546,687			
00-1102880	NORTH HOLLYWOOD	CA		06/22/2018		7,228,190							151,336	151,336			
00-1102882	HILL AIR FORCE BASE	UT		07/06/2018		13,527,803							386,673	386,673			
00-1102883	DALLAS	TX		05/29/2018		6,434,960							203,662	203,662			
00-1102887	COLORADO SPRINGS	CO		06/29/2018		25,338,153							571,564	571,564			
00-1102888	WARMINSTER	PA		06/25/2018		12,686,446							586,791	586,791			
00-1102891	CHICAGO	IL		06/29/2018		12,000,000							79,035	79,035			
00-1102892	SALT LAKE CITY	UT		06/26/2018		31,854,873							798,545	798,545			
00-1102893	INDIANAPOLIS	IN		08/14/2018		6,344,913							173,665	173,665			
00-1102894	MOORESVILLE	NC		07/06/2018		12,098,936							369,071	369,071			
00-1102901	MECHANICSBURG	PA		12/17/2018		19,010,349							369,988	369,988			
00-1102902	BURLINGTON	MA		08/06/2018		26,926,591							810,825	810,825			
00-1102905	RICHMOND	VA		07/27/2018		9,946,357							165,757	165,757			
00-1102908	SUWANEE	GA		10/02/2018		24,700,848							447,859	447,859			
00-1102909	MARLTON	NJ		09/06/2018		7,180,763							219,122	219,122			
00-1102911	TAMPA	FL		09/05/2018		23,169,885							491,600	491,600			
00-1102913	STOUGHTON	MA		09/20/2018		11,665,734							287,922	287,922			
00-1102914	PATCHOGUE	NY		10/12/2018		13,510,994							406,509	406,509			
00-1102917	PORTLAND	OR		09/27/2018		14,724,084							133,537	133,537			
00-1102918	DENVER	CO		08/31/2018		15,459,049							406,014	406,014			
00-1102919	OLIVER CITY	CA		09/21/2018		6,261,384							131,482	131,482			
00-1102926	CERRITOS	CA		02/01/2019		7,552,432							158,477	158,477			
00-1102927	SANTA ANA	CA		02/01/2019		9,323,991							195,651	195,651			
00-1102928	LAKE FOREST	CA		03/18/2019		5,612,213							116,869	116,869			
00-1102930	REDONDO BEACH	CA		06/12/2019		6,580,758							134,882	134,882			
00-1102931	BUENA PARK	CA		10/23/2018		16,692,391							356,980	356,980			
00-1102933	DOYLESTOWN	PA		12/19/2018		3,790,710							160,386	160,386			
00-1102934	MONTGOMERYVILLE	PA		12/19/2018		3,376,781							142,873	142,873			
00-1102936	SENECA	SC		12/21/2018		6,678,332							179,995	179,995			
00-1102942	NEW YORK	NY		12/12/2018		17,722,899							363,958	363,958			
00-1102945	COCONUT CREEK	FL		02/28/2019		14,019,452							289,990	289,990			
00-1102950	RICHMOND	VA		01/17/2019		9,985,582							281,928	281,928			
00-1102953	ORLANDO	FL		03/18/2019		22,064,613							631,858	631,858			
00-1102956	WALL TOWNSHIP	NJ		02/28/2019		15,696,448							458,920	458,920			
00-1102957	ROCK HILL	SC		02/26/2019		8,696,743							143,374	143,374			
00-1102963	MIDLAND	TX		07/31/2019		26,502,960							1,142,915	1,142,915			
00-1102965	COLORADO SPRINGS	CO		02/28/2019		29,904,768							619,506	619,506			
00-1102969	AMERICAN FORK	UT		02/26/2019		17,741,570							519,320	519,320			
00-1102971	ATLANTA	GA		04/12/2019		20,094,309							486,584	486,584			
00-1102972	TAYLORTOWN	NC		04/11/2019		8,976,896							254,468	254,468			
00-1102979	WINTER PARK	FL		05/15/2019		17,167,937							342,091	342,091			
00-1102980	LAKE WYLIE	SC		06/14/2019		23,418,662							431,753	431,753			
00-1102984	LAGUNA HILLS	CA		05/22/2019		13,883,863							239,852	239,852			
00-1102986	PINEY FLATS	TN		05/29/2019		18,387,394							381,175	381,175			
00-1102987	LONG BEACH	CA		04/19/2019		14,303,120							427,520	427,520			

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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
00-1102990	BOSTON	MA		06/06/2019		4,088,621							288,930	288,930			
00-1102993	DELTONA	FL		08/16/2019		5,825,260							167,907	167,907			
00-1102994	TAMPA	FL		06/07/2019		19,605,404							526,791	526,791			
00-1103001	VANCOUVER	WA		06/13/2019		1,804,310							63,888	63,888			
00-1103004	TAYLORTOWN	NC		08/06/2019		3,593,467							103,443	103,443			
00-1103006	FREDERICK	MD		11/12/2019		26,421,653							752,051	752,051			
00-1103007	LOVELAND	OH		07/31/2019		10,338,232							216,972	216,972			
00-1103010	LAKE FOREST	CA		06/17/2019		4,778,779							102,655	102,655			
00-1103012	RANDOLPH	MA		07/01/2019		4,973,661							104,607	104,607			
00-1103017	LOS ANGELES	CA		08/02/2019		19,909,983							368,704	368,704			
00-1103024	WOOD DALE	IL		08/29/2019		7,788,151							170,689	170,689			
00-1103025	SARATOGA SPRINGS	UT		07/17/2019		13,964,468							405,349	405,349			
00-1103026	WAYNE	PA		07/01/2019		23,315,961							533,304	533,304			
00-1103029	CHARLOTTE	NC		01/27/2020		19,856,171							433,071	433,071			
00-1103039	SURPRISE	AZ		08/27/2019		10,524,596							396,450	396,450			
00-1103041	PACE	FL		09/12/2019		13,661,553							302,915	302,915			
00-1103042	BOULDER	CO		08/29/2019		31,839,950							655,762	655,762			
00-1103043	CHATTANOOGA	TN		09/18/2019		3,681,047							156,730	156,730			
00-1103044	SANDY	OR		10/15/2019		10,348,077							227,980	227,980			
00-1103047	CORAL GABLES	FL		09/09/2019		8,875,960							383,947	383,947			
00-1103051	WARRENVILLE	IL		11/14/2019		7,852,464							763,585	763,585			
00-1103052	SALT LAKE CITY	UT		12/13/2019		5,097,728							111,386	111,386			
00-1103057	SCOTTSDALE	AZ	S.	12/13/2019		50,238,740							1,860,163	1,860,163			
00-1103058	KIRKLAND	WA		12/19/2019		6,312,651							433,663	433,663			
00-1103062	SOUTH BRUNSWICK	NJ		12/04/2019		17,029,317							360,718	360,718			
00-1103063	HAYWARD	CA		11/18/2019		5,878,857							125,077	125,077			
00-1103064	KENT	WA		11/18/2019		3,919,238							83,384	83,384			
00-1103067	INDIANAPOLIS	IN		02/06/2020		16,780,282							7,672,558	7,672,558			
00-1103071	MOUNT PLEASANT	SC		12/12/2019		13,952,680							279,128	279,128			
00-1103073	NEW YORK	NY		01/10/2020		23,000,000							411,662	411,662			
00-1103074	ST PAUL	MN		11/08/2019		6,622,509							205,943	205,943			
00-1103075	CLAYTON	NC		11/20/2019		24,462,075							544,781	544,781			
00-1103077	PHILADELPHIA	PA		11/02/2020		9,811,333							195,573	195,573			
00-1103078	PHILADELPHIA	PA		11/18/2019		3,130,534							307,629	307,629			
00-1103079	SEATTLE	WA		01/28/2020		17,206,267							206,267	206,267			
00-1103080	SAN DIEGO	CA		12/16/2019		10,046,837							171,035	171,035			
00-1103083	ZEELAND	MI		10/30/2019		854,976							16,074	16,074			
00-1103085	TAMPA	FL		10/17/2019		29,494,165							695,130	695,130			
00-1103086	TALLMADGE TOWNSHIP	MI		12/06/2019		10,851,047							238,905	238,905			
00-1103095	CERRITOS	CA		01/29/2020		6,406,828							226,970	226,970			
00-1103100	NEWPORT NEWS	VA		11/21/2019		13,433,874							297,322	297,322			
00-1103108	PHILADELPHIA	PA		02/14/2020		13,480,567							298,919	298,919			
00-1103110	CHERRY HILL	NJ		10/05/2020		9,584,539							203,036	203,036			
00-1103112	NEW YORK	NY		01/30/2020		23,584,533							533,492	533,492			
00-1103125	CHARLOTTE	NC		03/04/2020		18,723,564							504,198	504,198			
00-1103128	CARY	NC		03/11/2020		6,175,342							143,940	143,940			
00-1103133	WEST CHESTER	PA		03/18/2020		4,766,194							96,015	96,015			
00-1103138	OGDEN	UT		04/29/2020		6,694,909							228,693	228,693			
00-1103139	HUNTINGTON	NY		05/01/2020		7,568,500							176,676	176,676			
00-1103147	POOLER	GA		11/24/2020		11,106,030							468,176	468,176			
00-1103153	PORT ST LUCIE	FL		06/18/2020		1,912,502							81,991	81,991			

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SCHEDULE B - PART 3

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

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
00-1103159	WESLEY CHAPEL	FL		04/23/2020		49,081,609							1,189,638	1,189,638			
00-1103160	WEST SACRAMENTO	CA		05/27/2020		9,024,322							201,868	201,868			
00-1103167	PHILADELPHIA	PA		11/30/2022		18,000,000							233,276	233,276			
00-1103168	SCOTTSDALE	AZ		06/15/2020		20,757,236							437,809	437,809			
00-1103174	ALPHARETTA	GA		06/30/2020		12,301,412							506,100	506,100			
00-1103180	MELVILLE	NY		09/01/2020		12,805,301							327,203	327,203			
00-1103182	NATIONAL CITY	CA		09/18/2020		7,425,000							24,527	24,527			
00-1103183	JURUPA VALLEY	CA		08/31/2020		5,720,981							130,554	130,554			
00-1103186	ST LOUIS	MO		09/02/2020		10,000,000							34,540	34,540			
00-1103187	LOUISVILLE	KY		11/23/2020		15,890,151							661,165	661,165			
00-1103192	ROCKVILLE	MD		08/26/2021		7,891,864							173,745	173,745			
00-1103199	HUNTSVILLE	AL		11/23/2020		15,133,252							454,393	454,393			
00-1103200	MOUNT PLEASANT	SC		12/15/2020		29,000,000							571,177	571,177			
00-1103201	SHOREWOOD HILLS	WI		12/09/2020		21,847,938							505,091	505,091			
00-1103206	WEST COLUMBIA	SC		12/10/2020		9,863,545							348,824	348,824			
00-1103220	CHAPEL HILL	NC		12/15/2020		8,508,514							303,362	303,362			
00-1103226	GREENFIELD	WI		02/18/2021		5,720,458							167,059	167,059			
00-1103227	SCOTTSDALE	AZ		03/01/2021		8,000,000							136,235	136,235			
00-1103231	FAIRFIELD	NJ		02/12/2021		9,610,214							231,040	231,040			
00-1103236	WESTWOOD	NJ		03/08/2021		3,921,210							112,218	112,218			
00-1103243	GROVEPORT	OH		04/22/2021		4,543,856							98,521	98,521			
00-1103244	ROCKVILLE	MD		05/19/2021		3,125,169							121,812	121,812			
00-1103246	SANTEE	CA		05/07/2021		27,500,000							269,805	269,805			
00-1103247	CHINO	CA		05/04/2021		6,100,000							61,298	61,298			
00-1103249	RANCHO CUCAMONGA	CA		05/04/2021		3,000,000							30,873	30,873			
00-1103260	HUNTINGTON BEACH	CA		05/18/2021		10,877,211							257,037	257,037			
00-1103265	CAPE CORAL	FL		08/12/2021		7,010,383							198,840	198,840			
00-1103275	BRISTOL	TN		06/24/2021		8,745,542							186,928	186,928			
00-1103277	SAN FERNANDO	CA		08/10/2021		7,500,000							35,452	35,452			
00-1103278	JEFFERSONVILLE	IN		08/26/2021		2,865,489							111,733	111,733			
00-1103282	LEHI	UT		06/03/2021		5,289,792							154,088	154,088			
00-1103300	FAIRHOPE	AL		07/09/2021		17,000,000							115,544	115,544			
00-1103301	MESA	AZ		08/05/2021		7,688,424							259,017	259,017			
00-1103302	AUSTIN	TX		07/21/2021		9,714,174							221,654	221,654			
00-1103304	DRAPER	UT		09/03/2021		8,783,493							191,884	191,884			
00-1103306	DELANCO	NJ		09/01/2021		12,166,550							275,560	275,560			
00-1103313	NASHVILLE	TN		09/01/2021		22,413,287							486,322	486,322			
00-1103335	CINCINNATI	OH		11/23/2021		7,543,748							161,278	161,278			
00-1103336	CINCINNATI	OH		11/23/2021		5,976,216							127,766	127,766			
00-1103337	CINCINNATI	OH		11/23/2021		14,695,613							314,178	314,178			
00-1103339	DES MOINES	IA		08/31/2021		9,746,603							210,133	210,133			
00-1103340	GARDEN CITY	NY		11/19/2021		13,618,102							393,513	393,513			
00-1103341	GARDEN CITY	NY		11/19/2021		10,695,864							313,074	313,074			
00-1103342	ORLANDO	FL		09/09/2021		14,916,795							604,263	604,263			
00-1103346	GRAND RAPIDS	MI		10/06/2021		7,327,345							165,282	165,282			
00-1103353	BOISE	ID		10/28/2021		10,422,832							310,894	310,894			
00-1103361	MEMPHIS	TN		11/04/2021		20,000,000							441,010	441,010			
00-1103374	WASHINGTON	DC		12/17/2021		11,770,246							257,919	257,919			
00-1103376	BEAVERTON	OR		09/29/2022		51,000,000							167,598	167,598			
00-1103377	LINCOLN	NE		11/30/2021		12,534,096							274,074	274,074			
00-1103378	OWATONNA	MN		11/02/2021		6,324,123							181,335	181,335			

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SCHEDULE B - PART 3

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

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
00-1103387	ADAIRSVILLE	GA		02/09/2022		12,669,562							454,195	454,195			
00-1103397	OXFORD	MS		09/28/2022		8,412,952							153,989	153,989			
00-1103399	ATLANTA	GA		03/15/2022		36,307,304							759,008	759,008			
00-1103413	BENSENVILLE	IL		04/26/2022		17,785,442							376,921	376,921			
00-1103423	VANCOUVER	WA		04/28/2022		7,680,836							209,605	209,605			
00-1103430	VANCOUVER	WA		04/28/2022		3,841,238							103,441	103,441			
00-1103434	EVERETT	WA		04/28/2022		19,310,327							386,946	386,946			
00-1103435	NAPA	CA		09/01/2022		5,475,332							101,050	101,050			
00-1103436	WOODLAND	CA		08/01/2022		14,904,995							291,729	291,729			
00-1103449	CONCORD	NC		06/22/2022		16,882,060							291,709	291,709			
00-1103455	DRAPER	UT		10/21/2022		22,958,956							504,950	504,950			
00-1103463	MODESTO	CA		07/01/2022		13,910,096							223,045	223,045			
00-1103475	CHULA VISTA	CA		08/01/2022		16,168,331							252,962	252,962			
00-1103478	SAN FRANCISCO	CA		09/01/2022		8,468,025							131,792	131,792			
00-1103479	SAN RAMON	CA		09/01/2022		7,969,906							124,040	124,040			
00-1103482	PINOLE	CA		08/01/2022		12,188,434							190,694	190,694			
00-1103483	ESCONDIDO	CA		08/01/2022		13,929,639							217,936	217,936			
00-1103487	HOUSTON	TX		08/25/2022		5,777,208							93,801	93,801			
00-1103512	RIO RANCHO	NM		02/28/2023									107,193	107,193			
00-1103516	CLINTON	UT		12/20/2022		8,500,000							100,364	100,364			
00-1103519	CLOSTER	NJ		01/31/2023									190,814	190,814			
00-1103529	STATEN ISLAND	NY		03/30/2023									18,427	18,427			
00-1103531	EXTON	PA		03/23/2023									9,538	9,538			
00-1103543	SPANISH FORK	UT		06/02/2023									127,321	127,321			
00-1103546	SELBYVILLE	DE		06/22/2023									11,513	11,513			
00-1103565	WEST VALLEY CITY	UT		08/04/2023									97,078	97,078			
00-1103606	STERLING HEIGHTS	MI		11/01/2023									11,764	11,764			
99-0000087	ATLANTA	GA		03/01/2021		14,758,171							190,102	190,102			
99-0000100	FREDERICKSBURG	TX		09/23/2022		245,856							(6,000)	(6,000)			
0299999. Mortgages with partial repayments						4,436,964,798							134,606,637	134,606,637			
00-1103499	LONG BEACH	CA		06/01/2023	06/15/2023								24,000,000	24,000,000			
00-1103519	CLOSTER	NJ		01/31/2023	06/23/2023								19,915,873	19,915,873			
00-1103525	BUFORD	GA		05/30/2023	05/30/2023								25,000,000	25,000,000			
00-1103528	FOUNTAIN HILLS	AZ		05/30/2023	05/30/2023								28,150,000	28,150,000			
00-1103529	STATEN ISLAND	NY		03/30/2023	06/29/2023								7,981,573	7,981,573			
00-1103531	EXTON	PA		03/23/2023	06/08/2023								4,590,462	4,590,462			
00-1103534	LENOIR CITY	TN		04/17/2023	06/08/2023								12,000,000	12,000,000			
00-1103535	DEERFIELD	IL		05/30/2023	05/30/2023								15,000,000	15,000,000			
00-1103537	WAUKEGAN	IL		05/08/2023	06/08/2023								10,000,000	10,000,000			
00-1103539	LEWISVILLE	TX		09/15/2023	10/17/2023								9,000,000	9,000,000			
00-1103543	SPANISH FORK	UT		06/02/2023	06/23/2023								7,635,000	7,635,000			
00-1103546	SELBYVILLE	DE		06/22/2023	08/30/2023								9,988,487	9,988,487			
00-1103549	HOUSTON	TX		06/06/2023	09/20/2023								15,000,000	15,000,000			
00-1103550	RIVERVIEW	FL		05/31/2023	06/29/2023								10,000,000	10,000,000			
00-1103552	TAUNTON	MA		05/18/2023	06/08/2023								10,000,000	10,000,000			
00-1103554	ESTERO	FL		06/21/2023	08/30/2023								15,000,000	15,000,000			
00-1103555	BONITA SPRINGS	FL		05/30/2023	06/23/2023								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			
00-1103583	BLOOMINGDALE	GA		09/27/2023	10/17/2023								17,500,000	17,500,000			
00-1103589	GREENFIELD	IN		10/12/2023	10/17/2023								16,800,000	16,800,000			

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SCHEDULE B - PART 3

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

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
00-1103591	SHELBY TOWNSHIP	MI .....	.....	.....10/23/2023	11/06/2023 .....	.....	.....	.....	.....	.....	.....	.....	..... 17,500,000	 17,500,000 .....	.....	.....	.....
00-1103593	GAITHERSBURG	MD .....	.....	.....10/12/2023	10/17/2023 .....	.....	.....	.....	.....	.....	.....	.....	..... 5,000,000	 5,000,000 .....	.....	.....	.....
00-1103603	NEW ALBANY	OH .....	.....	.....11/21/2023	11/22/2023 .....	.....	.....	.....	.....	.....	.....	.....	..... 25,000,000	 25,000,000 .....	.....	.....	.....
00-1103609	SUMMERVILLE	SC .....	.....	.....10/31/2023	11/06/2023 .....	.....	.....	.....	.....	.....	.....	.....	..... 13,100,000	 13,100,000 .....	.....	.....	.....
00-1103610	GLENDALE	AZ .....	.....	.....11/16/2023	11/22/2023 .....	.....	.....	.....	.....	.....	.....	.....	..... 15,000,000	 15,000,000 .....	.....	.....	.....
0399999. Mortgages disposed						.....	.....	.....	.....	.....	.....	.....	..... 383,161,395	 383,161,395 .....	.....	.....	.....
00-1102988	SAN FRANCISCO	CA .....	.....	..... 06/07/2019	12/18/2023	 38,600,000 .....	.....	.....	..... 18,500,000 .....	.....	..... (18,500,000) .....	.....	..... 20,100,000	 20,100,000 .....	.....	.....	.....
0499999. Mortgages transferred						 38,600,000 .....	.....	.....	..... 18,500,000 .....	.....	..... (18,500,000) .....	.....	..... 20,100,000	 20,100,000 .....	.....	.....	.....
0599999 - Totals						4,665,626,073			 18,500,000		 (18,500,000)		725,304,007	725,304,007		181,666	181,666

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SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi- fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum- brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreci- ation) or (Amorti- zation)/ Accretion	Current Year's Other- Than- Tempo- rary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest- ment Income	Commit- ment for Additional Invest- ment	Percent- age of Owner- ship
.....	Ares Capital Europe V .....	.....	Wilmington	DE.....	Ares Management .....	.....	06/09/2021	2.....	23,390,164	24,387,754	24,387,754	247,118 .....	.....	.....	.....	.....	2,265,788	7,764,484	1.050
.....	Ares Private Credit Solutions, L.P. ....	.....	Wilmington	DE.....	Ares Management .....	.....	06/23/2017	2.....	2,322,448	2,514,865	2,514,865	(15,708) .....	.....	.....	.....	.....	212,493	2,379,011	0.150
.....	GSO Capital Opportunities Fund III LP .....	.....	Wilmington	DE.....	Blackstone .....	.....	06/03/2016	2.....	2,041,109	2,072,864	2,072,864	29,667 .....	.....	.....	.....	.....	316,800	2,925,283	0.150
.....	Guggenheim Private Debt Fund 2.0-1, LLC .....	.....	Wilmington	DE.....	Guggenheim Partners .....	.....	06/03/2016	2.....	1,386,148	1,566,431	1,566,431	180,283 .....	.....	.....	.....	.....	465,863	12,045,818	0.830
.....	HPS Specialty Loan Fund V, L.P. ....	.....	New York	NY.....	HPS Investment Partners .....	.....	01/25/2021	2.....	17,770,315	18,197,329	18,197,329	427,014 .....	.....	.....	.....	.....	1,188,390	4,582,390	0.570
.....	HPS Specialty Loan Fund V-L, L.P. ....	.....	New York	NY.....	HPS Investment Partners .....	.....	01/25/2021	2.....	5,932,356	6,195,566	6,195,566	270,075 .....	.....	.....	.....	.....	491,518	2,236,692	0.500
.....	ICG SDP Fund 3B .....	.....	Grand Duchy	LUX.....	Intermediate Capital .....	.....	03/22/2018	2.....	6,960,820	7,229,804	7,229,804	256,383 .....	.....	.....	.....	.....	316,695	2,354,739	3.960
.....	ICG SDP Fund 4B .....	.....	Grand Duchy	LUX.....	Intermediate Capital .....	.....	03/31/2020	2.....	17,615,636	17,731,039	17,731,039	(215,347) .....	.....	.....	.....	.....	1,525,424	4,500,001	0.280
.....	ICG Senior Debt Partners Fund 5 .....	.....	Grand Duchy	LUX.....	Intermediate Capital .....	.....	06/08/2023	2.....	3,500,000	3,496,616	3,496,616	(3,384) .....	.....	.....	.....	.....	.....	10,500,000	0.100
.....	Newstone Capital Partners III, L.P. ....	.....	Wilmington	DE.....	Newstone Capital Partners .....	.....	09/20/2016	2.....	3,139,370	3,123,808	3,123,808	(372,946) .....	.....	.....	.....	.....	328,734	315,686	1.220
.....	Newstone Capital Partners IV, L.P. ....	.....	Dallas	TX.....	Newstone Capital Partners .....	.....	06/02/2019	2.....	5,443,679	5,443,679	5,443,679	23,629 .....	.....	.....	.....	.....	360,730	1,955,917	1.170
.....	Oaktree Opportunities Fund XI, L.P. ....	.....	Grand Cayman	CYM.....	Oaktree Capital Management .....	.....	01/15/2021	3.....	11,312,968	13,155,901	13,155,901	633,739 .....	.....	.....	.....	.....	.....	1,987,032	0.090
.....	TCW Direct Lending VII LLC .....	.....	Los Angeles	CA.....	TCW Group .....	.....	05/14/2018	2.....	4,052,849	4,052,849	4,052,849	(3,147) .....	.....	.....	.....	.....	221,061	4,911,482	0.730
.....	TCW Direct Lending VIII LLC .....	.....	New York	NY.....	TCW Group .....	.....	01/31/2022	2.....	11,094,924	11,094,924	11,094,924 .....	.....	.....	.....	.....	.....	1,223,363	15,114,646	3.220
.....	TCW Rescue Financing Fund LP .....	.....	Los Angeles	CA.....	TCW Group .....	.....	10/13/2021	3.....	10,622,093	11,053,204	11,053,204	193,406 .....	.....	.....	.....	.....	369,123	2,950,840	2.400
.....	Vista Credit Opportunities Fund II, L.P. ....	.....	Wilmington	DE.....	Vista Equity Partners .....	.....	05/10/2017	2.....	873,030	978,102	978,102	45,778 .....	.....	.....	.....	.....	109,296	1,020,676	0.390
.....	Vista Credit Opportunities Fund II-B, L.P. ....	.....	San Francisco	CA.....	Vista Equity Partners .....	.....	06/01/2016	2.....	153,625	29,428	29,428	(14,875) .....	.....	.....	.....	.....	.....	1,709,514	6.120
1799999.	Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								127,611,534	132,324,163	132,324,163	1,681,685					10,395,278	79,254,211	XXX
.....	A&M Capital Partners III, LP .....	.....	Greenwich	CT.....	Alvarez & Marsal Capital .....	.....	12/16/2022	3.....	1,246,955	1,534,291	1,534,291	287,336 .....	.....	.....	.....	.....	53,302	3,753,045	0.430
.....	Advent Global Technology II, L.P. ....	.....	Grand Cayman	CYM.....	Advent International .....	.....	02/22/2022	3.....	1,238,656	1,526,010	1,526,010	397,002 .....	.....	.....	.....	.....	.....	2,061,344	0.300
.....	Advent International GPE X, L.P. ....	.....	Grand Cayman	CYM.....	Advent International .....	.....	09/26/2022	3.....	3,961,359	3,725,072	3,725,072	(236,287) .....	.....	.....	.....	.....	.....	7,038,641	0.130
.....	Aequim Arbitrage Fund LP .....	.....	Dover	DE.....	Aequim Alternative Investments LLC .....	.....	07/29/2021	7.....	15,000,000	17,773,188	17,773,188	1,125,874 .....	.....	.....	.....	.....	.....	.....	2.060
.....	Alphadyne International Partners LP .....	.....	New York	NY.....	Alphadyne Capital LLC .....	.....	06/25/2021	4.....	16,000,000	17,766,444	17,766,444	1,837,596 .....	.....	.....	.....	.....	.....	.....	0.400
.....	AlpInvest Co-Investment Fund (Onshore) VIII, L.P. ....	.....	Wilmington	DE.....	AlpInvest Partners .....	.....	10/11/2021	3.....	5,207,041	5,667,057	5,667,057	401,477 .....	.....	.....	.....	.....	9,606	812,111	0.220
.....	Altaris Health Partners V, L.P. ....	.....	New York	NY.....	Altaris Capital Partners .....	.....	04/22/2021	3.....	1,544,867	1,891,898	1,891,898	243,905 .....	.....	.....	.....	.....	20,861	952,635	0.110
.....	Amersand 2020, L.P. ....	.....	Boston	MA.....	Amersand Capital Partners .....	.....	11/12/2020	3.....	1,022,481	987,018	987,018	(36,603) .....	.....	.....	.....	.....	.....	106,852	0.170
.....	Amersand 2022, L.P. ....	.....	Boston	MA.....	Amersand Capital Partners .....	.....	07/12/2023	3.....	533,500	476,060	476,060	(57,440) .....	.....	.....	.....	.....	.....	10,466,500	0.890
.....	Berkshire Digital Infrastructure Fund, L.P. .	.....	Boston	MA.....	Berkshire Partners .....	.....	05/12/2023	3.....	6,567,772	6,380,428	6,380,428	(187,344) .....	.....	.....	.....	.....	.....	3,432,228	3.720
.....	BIF IV Renewable Sidecar-B, LP .....	.....	Toronto	CAN.....	Brookfield Asset Management .....	.....	03/20/2020	3.....	3,611,718	4,058,698	4,058,698	82,093 .....	.....	.....	.....	.....	226,686	1,157,121	0.670
.....	Blackstone Capital Partners Asia II L.P. ....	.....	Cayman Islands	CYM.....	Blackstone .....	.....	11/21/2022	3.....	875,143	864,887	864,887	(10,256) .....	.....	.....	.....	.....	.....	2,624,844	0.050
.....	Blackstone Infrastructure Partners (Supplemental Account II) L.P. ....	.....	New York	NY.....	Blackstone .....	.....	04/13/2020	3.....	2,785,913	3,067,400	3,067,400	249,946 .....	.....	.....	.....	.....	4,275	2,004,238	0.930
.....	Blackstone Infrastructure Partners, L.P. ....	.....	New York	NY.....	Blackstone .....	.....	03/14/2019	3.....	16,461,139	17,859,827	17,859,827	482,140 .....	.....	.....	.....	.....	218,826 .....	.....	0.200
.....	Blue Owl GP Finance Investors (US) LP .....	.....	Dover	DE.....	Blue Owl .....	.....	07/29/2022	2.....	21,077,051	21,077,051	21,077,051 .....	.....	.....	.....	.....	.....	681,633	8,289,891	2.700
.....	Blue Owl GP Stakes III Co-Invest Moonrise LP	.....	New York	NY.....	Blue Owl .....	.....	07/25/2017	3.....	1,368,777	2,684,841	2,684,841	468,723 .....	.....	.....	.....	.....	148,751	447,648	5.690
.....	Blue Owl GP Stakes III US Investors LP .....	.....	New York	NY.....	Blue Owl .....	.....	09/30/2016	3.....	4,250,423	7,471,484	7,471,484	941,038 .....	.....	.....	.....	.....	487,176	4,639,791	0.140
.....	Blue Owl GP Stakes IV US Investors LP .....	.....	New York	NY.....	Blue Owl .....	.....	06/11/2018	3.....	3,044,003	5,182,807	5,182,807	(77,665) .....	.....	.....	.....	.....	825,404	4,110,883	0.070
.....	Blue Owl GP Stakes V US Investors LP .....	.....	New York	NY.....	Blue Owl .....	.....	10/28/2022	3.....	1,918,739	1,907,602	1,907,602	(11,137) .....	.....	.....	.....	.....	358,934	5,993,567	0.140
.....	BPEA Private Equity Fund VIII, L.P. ....	.....	Hong Kong	CYM.....	BPEA EQT .....	.....	04/27/2023	3.....	564,704	650,119	650,119	85,415 .....	.....	.....	.....	.....	.....	3,435,296	0.040
.....	Brevan Howard Fund Ltd. ....	.....	London .....	.....	Brevan Howard Asset Management LLP .....	.....	05/27/2021	4.....	14,000,000	14,668,973	14,668,973	(372,433) .....	.....	.....	.....	.....	.....	.....	0.120
.....	Brookfield Infrastructure Fund IV .....	.....	Toronto	CAN.....	Brookfield Asset Management .....	.....	11/05/2019	3.....	7,993,087	8,905,612	8,905,612	(73,100) .....	.....	.....	.....	.....	1,188,017	643,771	0.040
.....	Carlisle AlpInvest Private Markets Fund .....	.....	Wilmington	DE.....	AlpInvest Partners .....	.....	01/28/2022	3.....	9,005,093	10,921,330	10,921,330	1,703,242 .....	.....	.....	.....	.....	.....	.....	5.140
.....	Centiva Onshore Fund, LP .....	.....	Wilmington	DE.....	Centiva Capital LP .....	.....	06/25/2021	13.....	15,000,000	16,638,318	16,638,318	873,723 .....	.....	.....	.....	.....	.....	.....	0.500
.....	CHG PPC Investor LLC .....	.....	Dover	DE.....	Pritzker Private Capital .....	.....	12/20/2021	3.....	889,000	1,165,082	1,165,082	299,571 .....	.....	.....	.....	.....	.....	.....	0.380
.....	Citadel Wellington LLC .....	.....	Chicago	IL.....	Citadel Advisors LLC .....	.....	12/28/2022	13.....	11,000,000	12,636,919	12,636,919	1,636,919 .....	.....	.....	.....	.....	.....	.....	0.090
.....	Claren Road Credit Partners, LP .....	.....	New York	NY.....	Compass Rose GP, LLC .....	.....	05/27/2022	7.....	10,000,000	10,005,043	10,005,043	75,846 .....	.....	.....	.....	.....	.....	.....	0.410
.....	Clearlake Capital Partners V, L.P. ....	.....	Santa Monica	CA.....	Clearlake Capital .....	.....	12/05/2017	3.....	1,580,280	2,234,883	2,234,883	(286,430) .....	.....	.....	.....	.....	228,503	427,509	0.060

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
			City	State								Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other- Than- Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest- ment Income	Commit- ment for Additional Invest- ment	Percent- age of Owner- ship
.....	Clearlake Capital Partners VI, L.P. ....	.....	Santa Monica	CA.....	Clearlake Capital .....	.....	05/22/2020 ...	3.....	2,373,265	3,751,266	3,751,266	289,736 .....	.....	.....	.....	.....	54,499	123,944	0.040
.....	Clearlake Capital Partners VII, L.P. ....	.....	Dover	DE.....	Clearlake Capital .....	.....	04/26/2022 ...	3.....	7,211,138	7,537,724	7,537,724	398,608 .....	.....	.....	.....	.....	13,525	5,288,558	0.090
.....	EETF Sidecar I, L.P. ....	.....	New York	NY.....	EnCap Investments .....	.....	04/21/2021 ...	3.....	1,986,135	2,170,436	2,170,436	80,969 .....	.....	.....	.....	.....	820,411	1,185,668	2.600
.....	Elliott Associates, L.P. ....	.....	New York	NY.....	Elliott Capital Advisors, LP .....	.....	09/28/2022 ...	13.....	5,000,000	5,309,422	5,309,422	384,152 .....	.....	.....	.....	.....	.....	.....	0.010
.....	EnCap Energy Transition Co-Investment Fund I-A, L.P. ....	.....	New York	NY.....	EnCap Investments .....	.....	04/21/2021 ...	3.....	1,089,118	1,188,163	1,188,163	55,461 .....	.....	.....	.....	.....	355,121	884,092	4.470
.....	EnCap Energy Transition Fund I-A, L.P. ....	.....	Houston	TX.....	EnCap Investments .....	.....	04/21/2021 ...	3.....	2,895,224	2,895,224	2,895,224 .....	.....	.....	.....	.....	.....	952,883	2,388,198	0.550
.....	EQT Infrastructure V .....	.....	Stockholm	SWE.....	EQT Group .....	.....	08/13/2021 ...	3.....	7,259,890	8,284,227	8,284,227	1,107,167 .....	.....	.....	.....	.....	.....	2,716,020	0.150
.....	FP Solar Finance LP .....	.....	New York	NY.....	Fundamental Advisors .....	.....	07/30/2020 ...	3.....	21,983,758	23,049,420	23,049,420	201,015 .....	.....	.....	.....	.....	1,755,503 .....	.....	6.290
.....	Fundamental Partners III, L.P. ....	.....	Wilmington	DE.....	Fundamental Advisors .....	.....	05/18/2017 ...	3.....	4,689,239	5,793,692	5,793,692	(207,129) .....	.....	.....	.....	.....	356,039	1,888,046	0.700
.....	Fundamental Partners IV LP .....	.....	Wilmington	DE.....	Fundamental Advisors .....	.....	12/11/2020 ...	3.....	15,095,546	15,861,096	15,861,096 .....	.....	.....	.....	.....	.....	510,000	1,674,500	1.190
.....	Global Infrastructure Partners IV, L.P. ....	.....	New York	NY.....	Global Infrastructure Partners .....	.....	10/23/2019 ...	3.....	9,159,872	9,557,743	9,557,743	228,860 .....	.....	.....	.....	.....	148,333	2,367,438	0.050
.....	GTCR Fund XIII .....	.....	New York	NY.....	GTCR .....	.....	09/07/2021 ...	3.....	1,064,246	1,310,589	1,310,589	3,183 .....	.....	.....	.....	.....	5,468	1,180,362	0.030
.....	GTCR Strategic Growth Fund I, LP .....	.....	Chicago	IL.....	GTCR .....	.....	09/29/2022 ...	3.....	1,009,750	969,700	969,700	4,462 .....	.....	.....	.....	.....	.....	2,490,250	0.160
.....	H.I.G. Europe Middle Market LBO Fund, L.P. ...	.....	Grand Cayman	CYM.....	HIG Capital .....	.....	06/18/2021 ...	3.....	831,190	1,312,946	1,312,946	335,079 .....	.....	.....	.....	33,423 .....	.....	2,592,486	0.190
.....	HPS Strategic Investment Partners V, L.P. ....	.....	New York	NY.....	HPS Investment Partners .....	.....	08/04/2022 ...	2.....	6,522,616	7,369,387	7,369,387	846,771 .....	.....	.....	.....	.....	.....	13,477,384	0.690
.....	ICG Europe Fund VII, L.P. ....	.....	St Helier	JEY.....	Intermediate Capital .....	.....	08/24/2018 ...	2.....	4,344,757	6,145,755	6,145,755	(112,268) .....	.....	.....	.....	133,790 .....	.....	1,158,981	0.140
.....	ICG Europe Fund VIII SCSF .....	.....	St Helier	JEY.....	Intermediate Capital .....	.....	09/24/2021 ...	2.....	1,855,326	2,382,495	2,382,495	404,504 .....	.....	.....	.....	54,465	5,251	5,840,977	0.090
.....	ICG Europe Mid-Market Fund .....	.....	Grand Duchy	LUX.....	Intermediate Capital .....	.....	04/09/2020 ...	2.....	4,267,379	4,926,489	4,926,489	(80,876) .....	.....	.....	.....	185,839	1,288,600	2,117,142	0.600
.....	J. Goldman, L.P. ....	.....	New York	NY.....	J. Goldman Capital GP .....	.....	11/29/2021 ...	5.....	15,000,000	18,205,566	18,205,566	2,389,140 .....	.....	.....	.....	.....	.....	.....	0.950
.....	KH Aggregator LP .....	.....	Wilmington	DE.....	Whitehorse Liquidity Partners .....	.....	11/25/2020 ...	3.....	235,298	407,441	407,441	26,740 .....	.....	.....	.....	.....	.....	.....	0.070
.....	L Catterton IX Offshore, L.P. ....	.....	Greenwich	CT.....	L Catterton .....	.....	05/22/2020 ...	3.....	827,699	963,263	963,263	43,534 .....	.....	.....	.....	.....	23,048	160,040	0.020
.....	Landmark Equity Partners XVI, L.P. ....	.....	Wilmington	DE.....	Ares Management .....	.....	12/06/2018 ...	3.....	2,988,407	5,231,341	5,231,341	(290,049) .....	.....	.....	.....	.....	3,094	2,341,837	0.170
.....	Laurion Capital LP .....	.....	Dover	DE.....	Laurion Capital .....	.....	06/25/2021 ...	13.....	16,000,000	15,330,524	15,330,524	523,757 .....	.....	.....	.....	.....	.....	.....	0.280
.....	LMR Fund Limited .....	.....	Grand Cayman	CYM.....	LMR Partners LLC .....	.....	06/25/2021 ...	4.....	15,000,000	17,118,052	17,118,052	1,028,127 .....	.....	.....	.....	.....	.....	.....	0.270
.....	Mercato Partners Traverse IV QP, L.P. ....	.....	Salt Lake City	UT.....	Mercato Partners .....	.....	04/16/2021 ...	3.....	721,513	1,006,204	1,006,204	224,934 .....	.....	.....	.....	.....	.....	1,243,054	0.500
.....	Navis Asia Fund VIII, L.P. ....	.....	Grand Cayman	CYM.....	Navis Capital Partners .....	.....	06/11/2021 ...	3.....	956,847	1,382,842	1,382,842	327,561 .....	.....	.....	.....	.....	.....	54,500	0.130
.....	NB Specialty Finance Fund II LP .....	.....	Wilmington	DE.....	Neuberger Berman .....	.....	12/20/2021 ...	3.....	10,752,763	10,905,016	10,905,016	11,714 .....	.....	.....	.....	.....	869,594	4,200,000	1.720
.....	NB Specialty Finance Fund III, LP .....	.....	Wilmington	DE.....	Neuberger Berman .....	.....	06/02/2023 ...	3.....	9,995,656	9,997,380	9,997,380	1,725 .....	.....	.....	.....	.....	51,697	15,000,000	2.000
.....	Northleaf Infrastructure Capital Partners (US) III LP .....	.....	Toronto	CAN.....	Northleaf Capital Partners .....	.....	07/28/2021 ...	3.....	6,266,440	8,528,301	8,528,301	1,460,182 .....	.....	.....	.....	.....	.....	3,559,934	0.710
.....	Palms Co-Investment Partners, L.P. ....	.....	Dover	DE.....	Clearlake Capital .....	.....	06/03/2022 ...	3.....	1,904,980	1,904,007	1,904,007	(684) .....	.....	.....	.....	.....	.....	95,020	0.160
.....	Parallax Fund, LP .....	.....	San Francisco	CA.....	Parallax Volatility Advisers, L.P. ....	.....	06/25/2021 ...	9.....	15,000,000	16,263,319	16,263,319	133,161 .....	.....	.....	.....	.....	.....	.....	0.910
.....	Peppertree Capital Fund IX, LP .....	.....	Chagrin Falls	OH.....	Peppertree Capital Management .....	.....	03/24/2022 ...	3.....	22,150,000	26,123,462	26,123,462	3,204,099 .....	.....	.....	.....	.....	.....	2,850,000	1.700
.....	Peppertree Capital Fund VII, LP .....	.....	Wilmington	DE.....	Peppertree Capital Management .....	.....	11/28/2018 ...	3.....	10,000,000	19,014,366	19,014,366	1,998,254 .....	.....	.....	.....	.....	.....	.....	2.030
.....	Peppertree Capital Fund VIII, L.P. ....	.....	Chagrin Falls	OH.....	Peppertree Capital Management .....	.....	01/27/2020 ...	3.....	8,649,000	12,278,281	12,278,281	1,573,969 .....	.....	.....	.....	.....	42,723	351,000	0.910
.....	PPC III LP .....	.....	Dover	DE.....	Pritzker Private Capital .....	.....	09/21/2021 ...	3.....	4,805,276	5,568,124	5,568,124	(184,563) .....	.....	.....	.....	.....	.....	516,532	0.140
.....	Public Pension Capital, LLC .....	.....	New York	NY.....	PPC Enterprises .....	.....	05/10/2022 ...	3.....	761,758	751,592	751,592	16,101 .....	.....	.....	.....	.....	.....	4,345,192	0.400
.....	RiverGlade Capital II, L.P. ....	.....	Chicago	IL.....	RiverGlade Capital .....	.....	09/27/2023 ...	3.....	775,610	554,024	554,024	(221,586) .....	.....	.....	.....	.....	.....	6,724,390	1.660
.....	Stratus Feeder LLC .....	.....	Wilmington	DE.....	CFM North America Inc. ....	.....	05/01/2023 ...	9.....	10,000,000	10,938,756	10,938,756	938,756 .....	.....	.....	.....	.....	.....	.....	0.110
.....	Tenor Opportunity Fund, L.P. ....	.....	New York	NY.....	Tenor Opportunity Associates, LLC .....	.....	06/25/2021 ...	9.....	15,000,000	16,469,634	16,469,634	1,146,572 .....	.....	.....	.....	.....	.....	.....	0.700
.....	TPG Asia VIII (A), L.P. ....	.....	Fort Worth	TX.....	TPG Capital .....	.....	09/01/2023 ...	3.....	2,109,721	1,955,199	1,955,199	(154,522) .....	.....	.....	.....	.....	.....	5,390,173	0.220
.....	TPG Healthcare Partners II, L.P. ....	.....	Fort Worth	TX.....	TPG Capital .....	.....	08/17/2023 ...	3.....	450,592	529,805	529,805	79,213 .....	.....	.....	.....	.....	921	1,649,408	0.090
.....	TPG Healthcare Partners, L.P. & Affiliated Partnerships .....	.....	Fort Worth	TX.....	TPG Capital .....	.....	10/01/2019 ...	3.....	866,988	989,326	989,326	16,753 .....	.....	.....	.....	.....	1,730	134,023	0.040
.....	TPG Partners IX, L.P. ....	.....	Fort Worth	TX.....	TPG Capital .....	.....	09/27/2023 ...	3.....	2,109,663	2,193,539	2,193,539	83,876 .....	.....	.....	.....	.....	560	6,290,308	0.080
.....	TPG Partners VIII, L.P. & Affiliated Partnerships .....	.....	Fort Worth	TX.....	TPG Capital .....	.....	10/01/2019 ...	3.....	533,659	708,257	708,257	54,020 .....	.....	.....	.....	.....	17,732	78,225	0.010
.....	Twin Tree Capital Partners, L.P.		Dallas	TX.....	Twin Tree Management LP		05/01/2022 ...	9.....	15,000,000	15,929,420	15,929,420	42,782							0.840

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SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi- fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum- brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreci- ation) or (Amorti- zation)/ Accretion	Current Year's Other- Than- Tempo- rary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest- ment Income	Commit- ment for Additional Invest- ment	Percent- age of Owner- ship
.....	Veritas Capital Fund VII .....	.....	New York	NY.....	Veritas Capital .....	.....	04/15/2020	3.....	4,748,798	6,596,985	6,596,985	46,098						251,202	0.080
.....	Veritas Capital Fund VIII, L.P. ....	.....	Wilmington	DE.....	Veritas Capital .....	.....	07/01/2022	3.....	5,000,022	4,768,828	4,768,828	(231,194)						3,998,129	0.080
.....	Veritas Capital Vantage Fund, L.P. ....	.....	Wilmington	DE.....	Veritas Capital .....	.....	07/01/2021	3.....	1,482,064	1,637,649	1,637,649	109,749						2,017,936	0.190
.....	Verition Mutli-Strategy Fund LLC .....	.....	Chicago	IL.....	Verition Fund Managment LLC .....	.....	08/30/2021	13.....	15,000,000	17,489,455	17,489,455	1,255,929							0.210
.....	Vista Equity Partners Fund VII, L.P. ....	.....	Austin	TX.....	Vista Equity Partners .....	.....	01/24/2019	3.....	3,297,725	4,265,587	4,265,587	(89,144)						721,481	0.020
.....	Vista Equity Partners Fund VIII, L.P. ....	.....	Austin	TX.....	Vista Equity Partners .....	.....	03/28/2023	3.....	555,941	738,493	738,493	182,552						4,438,834	0.040
.....	Voloridge Fund, LP .....	.....	Jupitar	FL.....	Voloridge Investment Managment LLC .....	.....	01/30/2023	9.....	5,000,000	5,477,052	5,477,052	477,052							0.080
.....	Warren Equity Partners IV, L.P. ....	.....	Dover	DE.....	Warren Equity Partners .....	.....	01/24/2023	3.....	3,925,825	3,773,304	3,773,304	(152,521)						6,064,128	0.680
.....	Whitehorse Liquidity Partners III LP .....	.....	Wilmington	DE.....	Whitehorse Liquidity Partners .....	.....	10/30/2019	3.....	2,517,980	2,815,447	2,815,447	(530,267)					598,855	761,764	0.310
.....	Whitehorse Liquidity Partners IV LP .....	.....	Wilmington	DE.....	Whitehorse Liquidity Partners .....	.....	11/25/2020	3.....	3,500,595	4,297,956	4,297,956	(48,163)					81,593	1,689,750	0.170
.....	Whitehorse Liquidity Partners V LP .....	.....	Wilmington	DE.....	Whitehorse Liquidity Partners .....	.....	02/25/2022	3.....	2,991,168	3,441,809	3,441,809	99,568					2,559	4,762,648	0.160
.....	Yukon Capital Partners (IC) Parallel IV, L.P. ....	.....	Minneapolis	MN.....	Yukon Partners .....	.....	12/30/2021	2.....	3,081,708	4,017,708	4,017,708	505,189						183,712	0.640
.....	Yukon Capital Partners III, L.P. ....	.....	Minneapolis	MN.....	Yukon Partners .....	.....	07/18/2017	2.....	2,074,793	2,978,654	2,978,654	737,531					113,672	861,026	1.250
.....	ZMC III, L.P. ....	.....	New York	NY.....	ZMC .....	.....	01/03/2020	3.....	1,559,960	1,465,705	1,465,705	(1,993)						153,789	0.220
1999999.	Joint Venture Interests - Common Stock - Unaffiliated								519,984,599	594,555,789	594,555,789	30,367,483				407,517	12,525,385	190,659,996	XXX
.....	Oientangy RE LLC .....	.....	Columbus	OH.....	Nationwide Life and Annuity Insurance Company .....	.....	01/13/2010		100,000	192,030	192,030	(20,395,310)					12,600,000		100,000
2099999.	Joint Venture Interests - Common Stock - Affiliated								100,000	192,030	192,030	(20,395,310)					12,600,000		XXX
.....	810 Grandview LLC .....	.....	Columbus	OH.....	810 Grandview LLC .....	.....	11/17/2023		704,340	704,340	704,340								0.130
.....	Almanac Realty Securities VIII, L.P. ....	.....	Dover	DE.....	Almanac Realty Investors .....	.....	12/21/2018		9,269,573	9,581,052	9,581,052	(336,735)					498,975	5,786,848	0.850
.....	Ares US Real Estate Opportunity Fund III, L.P. ....	.....	Wilmington	DE.....	Ares Management .....	.....	04/15/2021		2,476,860	2,475,305	2,475,305	(171,736)					79,382	1,265,603	0.240
.....	Bell Institutional Fund VII, LLC .....	.....	Dover	DE.....	Bell Partners .....	.....	10/30/2019		7,517,745	8,030,876	8,030,876	(1,033,522)					120,869	417,624	0.840
.....	Bell Value-Add Fund VIII, L.P. ....	.....	Dover	DE.....	Bell Partners .....	.....	11/28/2022		1,189,967	1,063,304	1,063,304	(126,663)						8,798,852	0.950
.....	Blue Owl Real Estate Fund V LP .....	.....	Dover	DE.....	Blue Owl .....	.....	11/16/2020		10,508,149	11,391,250	11,391,250	(63,599)					1,104,603		0.500
.....	Blue Owl Real Estate Fund VI .....	.....	Dover	DE.....	Blue Owl .....	.....	12/21/2022		2,919,833	2,987,369	2,987,369	67,535					70,673	22,032,833	0.680
.....	Blue Owl Real Estate Net Lease Property Fund I .....	.....	Dover	DE.....	Blue Owl .....	.....	04/06/2021		20,426,041	20,868,406	20,868,406	(213,084)					1,414,854		0.500
.....	BroadVail Fund III Sidecar I, L.P. ....	.....	Dover	DE.....	Broadvail Capital Partners .....	.....	05/24/2022		4,656,521	4,566,507	4,566,507	25,011						483,423	2.530
.....	BroadVail Growth Equity Fund III, L.P. ....	.....	Dover	DE.....	Broadvail Capital Partners .....	.....	05/23/2022		8,030,798	7,592,143	7,592,143	(263,286)						2,020,088	2.550
.....	Crow Holdings Development Opportunities Fund I, L.P. ....	.....	Wilmington	DE.....	Crow Holdings Capital Partners .....	.....	11/09/2021		13,128,322	13,611,031	13,611,031	404,879						4,871,678	2.400
.....	Crow Holdings Multi-Family Build-To-Hold Fund, LP .....	.....	Dover	DE.....	Crow Holdings Capital Partners .....	.....	06/25/2019		10,194,558	12,477,764	12,477,764	(2,175,009)						531,270	5.360
.....	Crow Holdings Realty Partners IX LP .....	.....	Dover	DE.....	Crow Holdings Capital Partners .....	.....	10/14/2020		13,383,151	14,709,232	14,709,232	(999,559)						2,133,943	1.060
.....	Crow Holdings Realty Partners VII, L.P. ....	.....	Wilmington	DE.....	Crow Holdings Capital Partners .....	.....	05/01/2015		462,683	292,464	292,464	(21,182)						858,356	0.700
.....	Crow Holdings Retail Fund II, L.P. ....	.....	Dover	DE.....	Crow Holdings Capital Partners .....	.....	10/21/2016		43,025	49,509	49,509	(1,092,959)					2,162,966	682,902	2.160
.....	CSF III, LP .....	.....	Dover	DE.....	CORE Spaces .....	.....	06/16/2022		1,600,768	1,347,052	1,347,052	(118,010)						4,405,480	1.690
.....	Dermody Properties Industrial Co-Invest Fund II, LP .....	.....	Dover	DE.....	Dermody Properties .....	.....	08/28/2020			1,145,103	1,145,103	(340,004)					76,003	24,445	2.420
.....	Dermody Properties Industrial Fund II, L.P. .	.....	Dover	DE.....	Dermody Properties .....	.....	12/27/2018			3,019,606	3,019,606	(2,201,127)					1,554,119	957,769	2.420
.....	Dermody Properties Industrial Fund III, LP ..	.....	Dover	DE.....	Dermody Properties .....	.....	06/10/2021		8,578,432	13,462,609	13,462,609	1,159,652						1,817,818	1.400
.....	Dermody Properties Industrial Fund IV, L.P. .	.....	Dover	DE.....	Dermody Properties .....	.....	12/22/2022		5,699,675	5,528,419	5,528,419	(171,256)						19,104,599	3.810
.....	Dermody Properties Industrial Ontario Ranch Co-Invest Fund, L.P. ....	.....	Ontario	CA.....	Dermody Properties .....	.....	11/08/2021		6,658,155	7,579,294	7,579,294	951,092							4.070
.....	DivcolWest Fund V .....	.....	Dover	DE.....	Divco West Real Estate .....	.....	06/23/2017		3,729,407	3,251,224	3,251,224	(943,587)						355,185	0.320
.....	DivcolWest Fund VI-A, LP .....	.....	Dover	DE.....	Divco West Real Estate .....	.....	11/06/2020		2,917,282	2,617,071	2,617,071	(260,535)						2,040,856	0.220
.....	EC Newry Mill LLC .....	.....	New Orleans	LA.....	ENHANCED CAPITAL STATE HTC FUND, LLC .....	.....	10/19/2023		556,867	374,065	374,065		(182,802)						0.180
.....	Embrey Build-to-Rent Fund I, LP		Dover	DE.....	Embrey		02/18/2022		2,991,569	2,848,637	2,848,637	(140,389)						5,010,974	4.920

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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi- fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum- brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other- Than- Tempo- rary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest- ment Income	Commit- ment for Additional Invest- ment	Percen- tage of Owner- ship
.....	BlackRock DLF IX 2020-1 CLO, LLC .....	.....	New York	 CA.....	BlackRock .....	.....	....12/31/2020 ...	 2.....	 569,593	 622,394	 622,394	 49,270	.....	.....	.....	.....	.....	.....	.....0.060
.....	Blue Owl Diversified Lending Insurance Fund LP .....	.....	New York	 NY.....	Blue Owl .....	.....	....12/20/2021 ...	 2.....	 4,027,240	 4,257,859	 4,257,859	 230,458	.....	.....	.....	.....	..... 131	 2,574,000	15.210
.....	Blue Owl First Lien Insurance Fund LP .....	.....	New York	 NY.....	Blue Owl .....	.....	....03/28/2019 ...	 3.....	 5,000,005	 5,274,461	 5,274,461	 220,184	.....	.....	.....	.....	..... 389,562	.....	.....0.400
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									13,038,760	13,598,358	13,598,358	499,912					389,693	4,130,356	XXX
6099999. Total - Unaffiliated									1,037,071,781	1,163,360,180	1,163,360,180	12,260,139	(182,802)			407,517	39,800,777	505,485,988	XXX
6199999. Total - Affiliated									76,982,023	61,435,261	61,435,261	(25,998,339)					12,600,000		XXX
6299999 - Totals									1,114,053,804	1,224,795,441	1,224,795,441	(13,738,200)	(182,802)			407,517	52,400,777	505,485,988	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:																		
1A	1A ..\$	1B ..\$	1C ..\$	1D ..\$	1E ..\$	1F ..\$	1G ..\$												
1B	2A ..\$	2B ..\$	2C ..\$																
1C	3A ..\$	3B ..\$	3C ..\$																
1D	4A ..\$	4B ..\$	4C ..\$																
1E	5A ..\$	5B ..\$	5C ..\$																
1F	6 ..\$																		

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		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	Percentage of Ownership
	Ares Capital Europe V	Wilmington	DE.....	Ares Management	...06/09/2021	2		2,670,290		1.050
	GSO Capital Opportunities Fund III LP	Wilmington	DE.....	Blackstone	...06/03/2016	2		175,989		0.150
	HPS Specialty Loan Fund V, L.P.	New York	NY.....	HPS Investment Partners	...01/25/2021	2		4,042,761		0.570
	HPS Specialty Loan Fund V-L, L.P.	New York	NY.....	HPS Investment Partners	...01/25/2021	2		1,135,843		0.500
	ICG SDP Fund 4B	Grand Duchy	LUX.....	Intermediate Capital	...03/31/2020	2		3,937,500		0.280
	ICG Senior Debt Partners Fund 5	Grand Duchy	LUX.....	Intermediate Capital	...06/08/2023	2	3,512,032			0.100
	Newstone Capital Partners III, L.P.	Wilmington	DE.....	Newstone Capital Partners	...09/20/2016	2		315,461		1.220
	Newstone Capital Partners IV, L.P.	Dallas	TX.....	Newstone Capital Partners	...06/02/2019	2		782,796		1.170
	Oaktree Opportunities Fund XI, L.P.	Grand Cayman	CYM.....	Oaktree Capital Management	...01/15/2021	3		4,655,000		0.090
	TCW Direct Lending VIII LLC	New York	NY.....	TCW Group	...01/31/2022	2		4,582,759		3.220
	TCW Rescue Financing Fund LP	Los Angeles	CA.....	TCW Group	...10/13/2021	3		2,685,495		2.400
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE.....	Vista Equity Partners	...05/10/2017	2		38,619		0.390
1799999. Joint	Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated						3,512,032	25,022,513		XXX
	A&M Capital Partners III, LP	Greenwich	CT.....	Alvarez & Marsal Capital	...12/16/2022	3		213,263		0.430
	Advent Global Technology II, L.P.	Grand Cayman	CYM.....	Advent International	...02/22/2022	3		132,000		0.300
	Advent International GPE X, L.P.	Grand Cayman	CYM.....	Advent International	...09/26/2022	3		3,576,359		0.130
	AlpInvest Co-Investment Fund (Onshore) VIII, L.P.	Wilmington	DE.....	AlpInvest Partners	...10/11/2021	3		2,377,955		0.220
	Altaris Health Partners V, L.P.	New York	NY.....	Altaris Capital Partners	...04/22/2021	3		308,004		0.110
	Ampersand 2020, L.P.	Boston	MA.....	Ampersand Capital Partners	...11/12/2020	3		239,547		0.170
	Ampersand 2022, L.P.	Boston	MA.....	Ampersand Capital Partners	...07/12/2023	3	533,500			0.890
	Berkshire Digital Infrastructure Fund, L.P.	Boston	MA.....	Berkshire Partners	...05/12/2023	3	6,567,772			3.720
	BIF IV Renewable Sidecar-B, LP	Toronto	CAN.....	Brookfield Asset Management	...03/20/2020	3		605,980		0.670
	Blackstone Capital Partners Asia II L.P.	Cayman Islands	CYM.....	Blackstone	...11/21/2022	3		616,619		0.050
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.	New York	NY.....	Blackstone	...04/13/2020	3		879,368		0.930
	Blackstone Infrastructure Partners, L.P.	New York	NY.....	Blackstone	...03/14/2019	3		12,500,000		0.200
	Blue Owl GP Finance Investors (US) LP	Dover	DE.....	Blue Owl	...07/29/2022	2		12,305,858		2.700
	Blue Owl GP Stakes III Co-Invest Moonrise LP	New York	NY.....	Blue Owl	...07/25/2017	3		7,690		5.690
	Blue Owl GP Stakes III US Investors LP	New York	NY.....	Blue Owl	...09/30/2016	3		133,278		0.140
	Blue Owl GP Stakes IV US Investors LP	New York	NY.....	Blue Owl	...06/11/2018	3		663,908		0.070
	Blue Owl GP Stakes V US Investors LP	New York	NY.....	Blue Owl	...10/28/2022	3		1,162,500		0.140
	BPEA Private Equity Fund VIII, L.P.	Hong Kong	CYM.....	BPEA EQT	...04/27/2023	3	564,704			0.040
	Brevan Howard Fund Ltd.	London		Brevan Howard Asset Management LLP	...05/27/2021	4		9,371,725		0.120
	Brookfield Infrastructure Fund IV	Toronto	CAN.....	Brookfield Asset Management	...11/05/2019	3		1,481,006		0.040
	Carlyle AlpInvest Private Markets Fund	Wilmington	DE.....	AlpInvest Partners	...01/28/2022	3		1,368		5.140
	Citadel Wellington LLC	Chicago	IL.....	Citadel Advisors LLC	...12/28/2022	13		11,000,000		0.090
	Clearlake Capital Partners V, L.P.	Santa Monica	CA.....	Clearlake Capital	...12/05/2017	3		65,101		0.060
	Clearlake Capital Partners VI, L.P.	Santa Monica	CA.....	Clearlake Capital	...05/22/2020	3		80,915		0.040
	Clearlake Capital Partners VII, L.P.	Dover	DE.....	Clearlake Capital	...04/26/2022	3		2,102,614		0.090
	EETF Sidecar I, L.P.	New York	NY.....	EnCap Investments	...04/21/2021	3		382,844		2.600
	EnCap Energy Transition Co-Investment Fund I-A, L.P.	New York	NY.....	EnCap Investments	...04/21/2021	3		266,023		4.470
	EnCap Energy Transition Fund I-A, L.P.	Houston	TX.....	EnCap Investments	...04/21/2021	3		803,122		0.550
	EQT Infrastructure V	Stockholm	SWE.....	EQT Group	...08/13/2021	3		2,574,112		0.150
	FP Solar Finance LP	New York	NY.....	Fundamental Advisors	...07/30/2020	3		212,749		6.290
	Fundamental Partners III, L.P.	Wilmington	DE.....	Fundamental Advisors	...05/18/2017	3		49		0.700
	Fundamental Partners IV LP	Wilmington	DE.....	Fundamental Advisors	...12/11/2020	3		3,060,000		1.190
	Global Infrastructure Partners IV, L.P.	New York	NY.....	Global Infrastructure Partners	...10/23/2019	3		1,186,495		0.050
	GTCR Fund XIII	New York	NY.....	GTCR	...09/07/2021	3		41,000		0.030
	GTCR Strategic Growth Fund I, LP	Chicago	IL.....	GTCR	...09/29/2022	3		900,200		0.160
	H.I.G. Europe Middle Market LBO Fund, L.P.	Grand Cayman	CYM.....	HIG Capital	...06/18/2021	3		418,583		0.190
	HPS Strategic Investment Partners V, L.P.	New York	NY.....	HPS Investment Partners	...08/04/2022	2		2,541,437		0.690
	ICG Europe Fund VIII SCSp	St Helier	JEY.....	Intermediate Capital	...09/24/2021	2		381,780		0.090
	ICG Europe Mid-Market Fund	Grand Duchy	LUX.....	Intermediate Capital	...04/09/2020	2		1,730,544		0.600
	L Catterton IX Offshore, L.P.	Greenwich	CT.....	L Catterton	...05/22/2020	3		118,688		0.020
	Landmark Equity Partners XVI, L.P.	Wilmington	DE.....	Ares Management	...12/06/2018	3		1,040,132		0.170

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		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	Percentage of Ownership
	Mercato Partners Traverse IV OP, L.P.	Salt Lake City	UT	Mercato Partners	04/16/2021	3		177,846		0.500
	Navis Asia Fund VIII, L.P.	Grand Cayman	CYM	Navis Capital Partners	06/11/2021	3		409,500		0.130
	NB Specialty Finance Fund II LP	Wilmington	DE	Neuberger Berman	12/20/2021	3		3,750,000		1.720
	NB Specialty Finance Fund III, LP	Wilmington	DE	Neuberger Berman	06/02/2023	3	10,000,000			2.000
	Northleaf Infrastructure Capital Partners (US) III LP	Toronto	CAN	Northleaf Capital Partners	07/28/2021	3		1,327,080		0.710
	Palms Co-Investment Partners, L.P.	Dover	DE	Clearlake Capital	06/03/2022	3		218		0.160
	Peppertree Capital Fund IX, LP	Chagrin Falls	OH	Peppertree Capital Management	03/24/2022	3		12,525,000		1.700
	Peppertree Capital Fund VII, LP	Wilmington	DE	Peppertree Capital Management	11/28/2018	3		70,000		2.030
	Peppertree Capital Fund VIII, L.P.	Chagrin Falls	OH	Peppertree Capital Management	01/27/2020	3		234,000		0.910
	PPC III LP	Dover	DE	Pritzker Private Capital	09/21/2021	3		929,849		0.140
	Public Pension Capital, LLC	New York	NY	PPC Enterprises	05/10/2022	3		159,309		0.400
	RiverGlade Capital II, L.P.	Chicago	IL	RiverGlade Capital	09/27/2023	3	775,610			1.660
	Stratus Feeder LLC	Wilmington	DE	CFM North America Inc.	05/01/2023	9	10,000,000			0.110
	TPG Asia VIII (A), L.P.	Fort Worth	TX	TPG Capital	09/01/2023	3	2,109,721			0.220
	TPG Healthcare Partners II, L.P.	Fort Worth	TX	TPG Capital	08/17/2023	3	450,592			0.090
	TPG Healthcare Partners, L.P. & Affiliated Partnerships	Fort Worth	TX	TPG Capital	10/01/2019	3		144,699		0.040
	TPG Partners IX, L.P.	Fort Worth	TX	TPG Capital	09/27/2023	3	2,109,663			0.080
	TPG Partners VIII, L.P. & Affiliated Partnerships	Fort Worth	TX	TPG Capital	10/01/2019	3		88,924		0.010
	Two Sigma Absolute Return Fund, LP	New York	NY	Two Sigma Principals, LLC	04/27/2023		15,000,000			1.920
	Veritas Capital Fund VII	New York	NY	Veritas Capital	04/15/2020	3		179,843		0.080
	Veritas Capital Fund VIII, L.P.	Wilmington	DE	Veritas Capital	07/01/2022	3		2,932,618		0.080
	Veritas Capital Vantage Fund, L.P.	Wilmington	DE	Veritas Capital	07/01/2021	3		405,004		0.190
	Vista Equity Partners Fund VII, L.P.	Austin	TX	Vista Equity Partners	01/24/2019	3		414,382		0.020
	Vista Equity Partners Fund VIII, L.P.	Austin	TX	Vista Equity Partners	03/28/2023	3	555,941			0.040
	Voloridge Fund, LP	Jupitar	FL	Voloridge Investment Managment LLC	01/30/2023	9	5,000,000			0.080
	Warren Equity Partners IV, L.P.	Dover	DE	Warren Equity Partners	01/24/2023	3	3,951,859			0.680
	Whitehorse Liquidity Partners III LP	Wilmington	DE	Whitehorse Liquidity Partners	10/30/2019	3		296,834		0.310
	Whitehorse Liquidity Partners IV LP	Wilmington	DE	Whitehorse Liquidity Partners	11/25/2020	3		632,005		0.170
	Whitehorse Liquidity Partners V LP	Wilmington	DE	Whitehorse Liquidity Partners	02/25/2022	3		962,607		0.160
	Yukon Capital Partners (IC) Parallel IV, L.P.	Minneapolis	MN	Yukon Partners	12/30/2021	2		1,019,862		0.640
	Yukon Capital Partners III, L.P.	Minneapolis	MN	Yukon Partners	07/18/2017	2		198,221		1.250
	ZMC III, L.P.	New York	NY	ZMC	01/03/2020	3		497,190		0.220
1999999. Joint	Venture Interests - Common Stock - Unaffiliated						57,619,362	102,837,807		XXX
	Oientangy RE LLC	Columbus	OH	Nationwide Life and Annuity Insurance Company	01/13/2010			(66,900,000)		100.000
2099999. Joint	Venture Interests - Common Stock - Affiliated							(66,900,000)		XXX
	810 Grandview LLC	Columbus	OH	810 Grandview LLC	11/17/2023		704,340			0.130
	Almanac Realty Securities VIII, L.P	Dover	DE	Almanac Realty Investors	12/21/2018			1,624,547		0.850
	Ares US Real Estate Opportunity Fund III, L.P.	Wilmington	DE	Ares Management	04/15/2021			683,440		0.240
	Bell Institutional Fund VII, LLC	Dover	DE	Bell Partners	10/30/2019			963,129		0.840
	Bell Value-Add Fund VIII, L.P.	Dover	DE	Bell Partners	11/28/2022			1,189,967		0.950
	Blue Owl Real Estate Fund V LP	Dover	DE	Blue Owl	11/16/2020			2,960,000		0.500
	Blue Owl Real Estate Fund VI	Dover	DE	Blue Owl	12/21/2022			8,479,292		0.680
	Blue Owl Real Estate Net Lease Property Fund I	Dover	DE	Blue Owl	04/06/2021			1,511,741		0.500
	BroadVail Fund III Sidecar I, L.P.	Dover	DE	Broadvail Capital Partners	05/24/2022			267,667		2.530
	BroadVail Growth Equity Fund III, L.P.	Dover	DE	Broadvail Capital Partners	05/23/2022			3,922,414		2.550
	Crow Holdings Development Opportunities Fund I, L.P.	Wilmington	DE	Crow Holdings Capital Partners	11/09/2021			4,404,648		2.400
	Crow Holdings Multi-Family Build-To-Hold Fund, LP	Dover	DE	Crow Holdings Capital Partners	06/25/2019			516,356		5.360
	Crow Holdings Realty Partners IX LP	Dover	DE	Crow Holdings Capital Partners	10/14/2020			1,278,768		1.060
	Crow Holdings Realty Partners VII, L.P.	Wilmington	DE	Crow Holdings Capital Partners	05/01/2015			14,425		0.700
	Crow Holdings Retail Fund II, L.P.	Dover	DE	Crow Holdings Capital Partners	10/21/2016			51,836		2.160
	CSF III, LP	Dover	DE	CORE Spaces	06/16/2022			787,448		1.690
	Dermody Properties Industrial Fund III, LP	Dover	DE	Dermody Properties	06/10/2021			2,816,709		1.400
	Dermody Properties Industrial Fund IV, L.P.	Dover	DE	Dermody Properties	12/22/2022			5,895,401		3.810
	DivcoWest Fund V	Dover	DE	Divco West Real Estate	06/23/2017			563,539		0.320

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		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	Percentage of Ownership
.....	DivcolWest Fund VI-A, LP	Dover	DE.....	Divco West Real Estate	...11/06/2020 ...	.....	.....	.....577,569 .....	.....	.....0.220
.....	EC Newry Mill LLC	New Orleans	LA.....	ENHANCED CAPITAL STATE HTC FUND, LLC	...10/19/2023 .....	.....	.....556,867 .....	.....	.....	.....0.180
.....	Embrey Build-to-Rent Fund I, LP	Dover	DE.....	Embrey	...02/18/2022 .....	.....	.....	.....1,569,338 .....	.....	.....4.920
.....	EQT Exeter Industrial Value Fund VI, L.P.	Dover	DE.....	EQT Exeter	...06/16/2022 .....	.....	.....	.....2,500,000 .....	.....	.....0.510
.....	FrontRange Co-GP Property Fund, LP	Dover	DE.....	FrontRange Capital Advisors	...04/30/2021 .....	.....	.....	.....683,738 .....	.....	.....1.610
.....	GEM Realty Fund VI, L.P.	Wilmington	DE.....	GEM Realty Capital	...04/15/2016 .....	.....	.....	.....780,000 .....	.....	.....1.180
.....	GEM Realty Fund VII, L.P.	Wilmington	DE.....	GEM Realty Capital	...10/25/2021 .....	.....	.....	.....1,053,000 .....	.....	.....2.510
.....	Haines Madison LLC	Columbus	OH.....	White Haines LLC	...08/20/2021 .....	.....	.....	.....1,159,131 .....	.....	.....0.320
.....	Harrison Street Real Estate Partners VII, L.P.	Dover	DE.....	Harrison Street Real Estate Capital	...03/12/2019 .....	.....	.....	.....353,847 .....	.....	.....0.770
.....	Harrison Street Real Estate Partners VIII, L.P.	Dover	DE.....	Harrison Street Real Estate Capital	...03/29/2021 .....	.....	.....	.....2,013,586 .....	.....	.....0.500
.....	Helios Devco LLC	Washington	DC.....	Sol Systems LLC	...05/23/2018 .....	.....	.....	.....4,978 .....	.....	.....13.000
.....	Helios Infracore LLC	Washington	DC.....	Sol Systems LLC	...12/22/2017 .....	.....	.....	.....100,549 .....	.....	.....6.500
.....	HSREP VIII Co-Investment, L.P.	Dover	DE.....	Harrison Street Real Estate Capital	...08/11/2021 .....	.....	.....	.....582,910 .....	.....	.....1.930
.....	Madison Realty Capital Debt Fund IV LP	Dover	DE.....	Madison Realty Capital	...04/22/2019 .....	.....	.....	.....1,056,338 .....	.....	.....0.880
.....	Madison Realty Capital Debt Fund V LP	Dover	DE.....	Madison Realty Capital	...03/27/2020 .....	.....	.....	.....1,816,855 .....	.....	.....0.870
.....	Madison Realty Capital Debt Fund VI LP	Dover	DE.....	Madison Realty Capital	...08/26/2022 .....	.....	.....	.....1,974,674 .....	.....	.....0.670
.....	PCCP Credit X, LP	Dover	DE.....	PCCP	...08/17/2021 .....	.....	.....	.....5,727,637 .....	.....	.....1.530
.....	PCCP Equity IX, LP	Dover	DE.....	PCCP	...03/31/2017 .....	.....	.....	.....6,370,000 .....	.....	.....1.440
.....	PCCP Equity VII	Dover	DE.....	PCCP	...05/10/2016 .....	.....	.....	.....607,694 .....	.....	.....1.250
.....	PCCP Equity VIII	Dover	DE.....	PCCP	...09/18/2018 .....	.....	.....	.....873,328 .....	.....	.....1.500
.....	Related Real Estate Fund III, LP	Dover	DE.....	Related Companies	...08/27/2020 .....	.....	.....	.....1,274,827 .....	.....	.....0.260
.....	US Government Building Fund, LLC	San Antonio	TX.....	Affinius Capital	...03/01/2019 .....	.....	.....	.....877,261 .....	.....	.....0.760
.....	US Regional Logistics Program II, L.P.	Dover	DE.....	Affinius Capital	...01/12/2018 .....	.....	.....	.....950,000 .....	.....	.....10.000
.....	US Regional Logistics Program III, L.P.	Dover	DE.....	Affinius Capital	...01/27/2021 .....	.....	.....	.....14,462,500 .....	.....	.....16.250
.....	Walton Street Real Estate Fund VIII, L.P.	Wilmington	DE.....	Walton Street Capital	...05/18/2016 .....	.....	.....	.....94,622 .....	.....	.....1.140
.....	Waterton Residential Property Venture XIII, L.P.	Dover	DE.....	Waterton	...11/03/2017 .....	.....	.....	.....66,201 .....	.....	.....0.540
.....	Waterton Residential Property Venture XIV, L.P.	Dover	DE.....	Waterton	...12/10/2020 .....	.....	.....	.....1,764,208 .....	.....	.....0.430
.....	Waterton Residential Property Venture XV, L.P.	Dover	DE.....	Waterton	...12/21/2022 .....	.....	.....	.....611,761 .....	.....	.....0.920
2199999.	Joint Venture Interests - Real Estate - Unaffiliated						1,261,207	87,837,879		XXX
.....	NLAIC REO Holdings, LLC	Columbus	OH.....	Nationwide Life and Annuity Insurance Company	...12/14/2023 ...	.....	.....20,100,000 .....	.....	.....	.....100.000
.....	NW REI (NLAIC), LLC	Columbus	OH.....	Nationwide Life and Annuity Insurance Company	...02/29/2016 .....	.....	.....	.....19,758,787 .....	.....	.....100.000
2299999.	Joint Venture Interests - Real Estate - Affiliated						20,100,000	19,758,787		XXX
.....	Pretium Residential Credit Fund II, L.P.	New York	NY.....	Pretium	...04/20/2021 ...	3.....	.....	.....893,079 .....	.....	.....0.880
2399999.	Joint Venture Interests - Mortgage Loans - Unaffiliated							893,079		XXX
.....	Nationwide SBL, LLC	Columbus	OH.....	Nationwide Life and Annuity Insurance Company	...10/31/2018 ...	.....	.....	.....5,000,000 .....	.....	.....100.000
2699999.	Joint Venture Interests - Other - Affiliated							5,000,000		XXX
.....	Ares Private Credit Solutions II (Sub Debt)	Wilmington	DE.....	Ares Management	...11/16/2021 ...	2.....	.....	.....505,709 .....	.....	.....0.100
.....	Blue Owl Diversified Lending Insurance Fund LP	New York	NY.....	Blue Owl	...12/20/2021 ...	2.....	.....	.....1,642,231 .....	.....	.....15.210
4699999.	Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							2,147,940		XXX
6099999.	Total - Unaffiliated						62,392,601	218,739,218		XXX
6199999.	Total - Affiliated						20,100,000	(42,141,213)		XXX
6299999.	Totals						82,492,601	176,598,005		XXX

ANNUAL STATEMENT FOR THE YEAR 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 Year

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
.....	Ares Private Credit Solutions, L.P.	Wilmington	DE.....	Distribution	06/23/2017 ..	11/14/2023	119,776 .....	.....	.....	.....	.....	.....	.....	119,776	119,776 .....	.....	.....	.....	.....
.....	GSO Capital Opportunities Fund III LP	Wilmington	DE.....	Distribution	06/03/2016 ..	12/28/2023	2,090,569 .....	.....	.....	.....	.....	.....	.....	2,090,569	2,090,569 .....	.....	.....	.....	.....
.....	Guggenheim Private Debt Fund 2.0-1, LLC	Wilmington	DE.....	Distribution	06/03/2016 ..	12/21/2023	2,599,172 .....	.....	.....	.....	.....	.....	.....	2,599,172	2,599,172 .....	.....	.....	.....	.....
.....	HPS Specialty Loan Fund V, L.P.	New York	NY.....	Distribution	01/25/2021 ..	11/29/2023	76,875 .....	.....	.....	.....	.....	.....	.....	76,875	76,875 .....	.....	.....	.....	.....
.....	HPS Specialty Loan Fund V-L, L.P.	New York	NY.....	Distribution	01/25/2021 ..	11/30/2023	67,707 .....	.....	.....	.....	.....	.....	.....	67,707	67,707 .....	.....	.....	.....	.....
.....	ICG SDP Fund 3B	Grand Duchy	LUX.....	Distribution	03/22/2018 ..	10/27/2023	158,348 .....	.....	.....	.....	.....	.....	.....	158,348	158,348 .....	.....	.....	.....	.....
.....	ICG Senior Debt Partners Fund 5	Grand Duchy	LUX.....	Distribution	06/08/2023 ..	12/01/2023	12,032 .....	.....	.....	.....	.....	.....	.....	12,032	12,032 .....	.....	.....	.....	.....
.....	Newstone Capital Partners III, L.P.	Wilmington	DE.....	Distribution	09/20/2016 ..	10/05/2023	1,468,952 .....	.....	.....	.....	.....	.....	.....	1,468,952	1,468,952 .....	.....	.....	.....	.....
.....	Newstone Capital Partners IV, L.P.	Dallas	TX.....	Distribution	06/02/2019 ..	12/22/2023	825,374 .....	.....	.....	.....	.....	.....	.....	825,374	825,374 .....	.....	.....	.....	.....
.....	TCW Direct Lending VII LLC	Los Angeles	CA.....	Distribution	05/14/2018 ..	12/15/2023	1,219,159 .....	.....	.....	.....	.....	.....	.....	1,219,159	1,219,159 .....	.....	.....	.....	.....
.....	TCW Direct Lending VIII LLC	New York	NY.....	Distribution	01/31/2022 ..	12/27/2023	540,987 .....	.....	.....	.....	.....	.....	.....	540,987	540,987 .....	.....	.....	.....	.....
.....	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE.....	Distribution	05/10/2017 ..	11/03/2023	145,596 .....	.....	.....	.....	.....	.....	.....	145,596	145,596 .....	.....	.....	.....	.....
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							9,324,547							9,324,547	9,324,547				
.....	A&M Capital Partners III, LP	Greenwich	CT.....	Distribution	12/16/2022 ..	12/22/2023	349,911 .....	.....	.....	.....	.....	.....	.....	349,911	349,911 .....	.....	.....	.....	.....
.....	AlpInvest Co-Investment Fund (Onshore) VIII, L.P.	Wilmington	DE.....	Distribution	10/11/2021 ..	10/19/2023	12,668 .....	.....	.....	.....	.....	.....	.....	12,668	12,668 .....	.....	.....	.....	.....
.....	BIF IV Renewable Sidecar-B, LP	Toronto	CAN.....	Distribution	03/20/2020 ..	12/18/2023	2,019 .....	.....	.....	.....	.....	.....	.....	2,019	2,019 .....	.....	.....	.....	.....
.....	Blackstone Capital Partners Asia II L.P.	Cayman Islands	CYM.....	Distribution	11/21/2022 ..	07/06/2023	13 .....	.....	.....	.....	.....	.....	.....	13	13 .....	.....	.....	.....	.....
.....	Blackstone Infrastructure Partners (Supplemental Account II) L.P.	New York	NY.....	Distribution	04/13/2020 ..	12/29/2023	41,660 .....	.....	.....	.....	.....	.....	.....	41,660	41,660 .....	.....	.....	.....	.....
.....	Blue Owl GP Finance Investors (US) LP	Dover	DE.....	Distribution	07/29/2022 ..	12/29/2023	2,707,789 .....	.....	.....	.....	.....	.....	.....	2,707,789	2,707,789 .....	.....	.....	.....	.....
.....	Blue Owl GP Stakes III US Investors LP	New York	NY.....	Distribution	09/30/2016 ..	12/05/2023	58,358 .....	.....	.....	.....	.....	.....	.....	58,358	58,358 .....	.....	.....	.....	.....
.....	Blue Owl GP Stakes IV US Investors LP	New York	NY.....	Distribution	06/11/2018 ..	12/29/2023	320,639 .....	.....	.....	.....	.....	.....	.....	320,639	320,639 .....	.....	.....	.....	.....
.....	Blue Owl GP Stakes V US Investors LP	New York	NY.....	Distribution	10/28/2022 ..	02/28/2023	588,670 .....	.....	.....	.....	.....	.....	.....	588,670	588,670 .....	.....	.....	.....	.....
.....	Brevan Howard Fund Ltd.	London .....	.....	Distribution	05/27/2021 ..	02/03/2023	1,371,725 .....	.....	.....	.....	.....	.....	.....	1,371,725	1,371,725 .....	.....	.....	.....	.....
.....	Brookfield Infrastructure Fund IV	Toronto	CAN.....	Distribution	11/05/2019 ..	12/18/2023	148,988 .....	.....	.....	.....	.....	.....	.....	148,988	148,988 .....	.....	.....	.....	.....
.....	Clearlake Capital Partners V, L.P.	Santa Monica	CA.....	Distribution	12/05/2017 ..	12/19/2023	64,605 .....	.....	.....	.....	.....	.....	.....	64,605	64,605 .....	.....	.....	.....	.....
.....	Clearlake Capital Partners VI, L.P.	Santa Monica	CA.....	Distribution	05/22/2020 ..	10/25/2023	135,058 .....	.....	.....	.....	.....	.....	.....	135,058	135,058 .....	.....	.....	.....	.....
.....	Clearlake Capital Partners VII, L.P.	Dover	DE.....	Distribution	04/26/2022 ..	07/31/2023	19,789 .....	.....	.....	.....	.....	.....	.....	19,789	19,789 .....	.....	.....	.....	.....
.....	EETF Sidecar I, L.P.	New York	NY.....	Distribution	04/21/2021 ..	10/23/2023	721,830 .....	.....	.....	.....	.....	.....	.....	721,830	721,830 .....	.....	.....	.....	.....
.....	EnCap Energy Transition Co-Investment Fund I-A, L.P.	New York	NY.....	Distribution	04/21/2021 ..	10/23/2023	339,013 .....	.....	.....	.....	.....	.....	.....	339,013	339,013 .....	.....	.....	.....	.....
.....	EnCap Energy Transition Fund I-A, L.P.	Houston	TX.....	Distribution	04/21/2021 ..	10/23/2023	1,129,520 .....	.....	.....	.....	.....	.....	.....	1,129,520	1,129,520 .....	.....	.....	.....	.....
.....	EQT Infrastructure V	Stockholm	SWE.....	Distribution	08/13/2021 ..	08/29/2023	356,264 .....	.....	.....	.....	.....	.....	.....	356,264	356,264 .....	.....	.....	.....	.....
.....	FP Solar Finance LP	New York	NY.....	Distribution	07/30/2020 ..	12/21/2023	212,749 .....	.....	.....	.....	.....	.....	.....	212,749	212,749 .....	.....	.....	.....	.....
.....	Fundamental Partners III, L.P.	Wilmington	DE.....	Distribution	05/18/2017 ..	12/21/2023	278,449 .....	.....	.....	.....	.....	.....	.....	278,449	278,449 .....	.....	.....	.....	.....
.....	Fundamental Partners IV LP	Wilmington	DE.....	Distribution	12/11/2020 ..	12/21/2023	510,000 .....	.....	.....	.....	.....	.....	.....	510,000	510,000 .....	.....	.....	.....	.....
.....	Global Infrastructure Partners IV, L.P.	New York	NY.....	Distribution	10/23/2019 ..	10/31/2023	382,367 .....	.....	.....	.....	.....	.....	.....	382,367	382,367 .....	.....	.....	.....	.....
.....	HPS Strategic Investment Partners V, L.P.	New York	NY.....	Distribution	08/04/2022 ..	03/14/2023	328,173 .....	.....	.....	.....	.....	.....	.....	328,173	328,173 .....	.....	.....	.....	.....
.....	ICG Europe Mid-Market Fund	Grand Duchy	LUX.....	Distribution	04/09/2020 ..	09/18/2023	900,833 .....	.....	.....	.....	.....	.....	.....	900,833	844,892	(55,941) .....	.....	(55,941) .....	.....
.....	KH Aggregator LP	Wilmington	DE.....	Distribution	11/25/2020 ..	11/29/2023	54,470 .....	.....	.....	.....	.....	.....	.....	54,470	54,470 .....	.....	.....	.....	.....
.....	L Catterton IX Offshore, L.P.	Greenwich	CT.....	Distribution	05/22/2020 ..	11/27/2023	11,674 .....	.....	.....	.....	.....	.....	.....	11,674	11,674 .....	.....	.....	.....	.....
.....	Landmark Equity Partners XVI, L.P.	Wilmington	DE.....	Distribution	12/06/2018 ..	03/24/2023	103,206 .....	.....	.....	.....	.....	.....	.....	103,206	103,206 .....	.....	.....	.....	.....
.....	NB Specialty Finance Fund III, LP	Wilmington	DE.....	Distribution	06/02/2023 ..	11/14/2023	4,344 .....	.....	.....	.....	.....	.....	.....	4,344	4,344 .....	.....	.....	.....	.....
.....	Northleaf Infrastructure Capital Partners (US) III LP	Toronto	CAN.....	Distribution	07/28/2021 ..	04/17/2023	196,988 .....	.....	.....	.....	.....	.....	.....	196,988	196,988 .....	.....	.....	.....	.....
.....	PPC III LP	Dover	DE.....	Distribution	09/21/2021 ..	10/26/2023	11,151 .....	.....	.....	.....	.....	.....	.....	11,151	11,151 .....	.....	.....	.....	.....
.....	Public Pension Capital, LLC	New York	NY.....	Distribution	05/10/2022 ..	09/29/2023	19,735 .....	.....	.....	.....	.....	.....	.....	19,735	19,735 .....	.....	.....	.....	.....

ANNUAL STATEMENT FOR THE YEAR 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 Year

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
	TPG Partners VIII, L.P. & Affiliated Partnerships	Fort Worth	TX	Distribution	10/01/2019	12/19/2023	1,227							1,227	1,227				
	Two Sigma Absolute Return Fund, LP	New York	NY	Distribution	04/27/2023	12/28/2023								15,000,000	16,280,561		1,280,561	1,280,561	
	Veritas Capital Fund VIII, L.P.	Wilmington	DE	Distribution	07/01/2022	03/10/2023	255,345							255,345	255,345				
	Vista Equity Partners Fund VII, L.P.	Austin	TX	Distribution	01/24/2019	02/28/2023	350,284							350,284	350,284				
	Warren Equity Partners IV, L.P.	Dover	DE	Distribution	01/24/2023	12/31/2023	26,034							26,034	26,034				
	Whitehorse Liquidity Partners III LP	Wilmington	DE	Distribution	10/30/2019	12/29/2023	629,515							629,515	629,515				
	Whitehorse Liquidity Partners IV LP	Wilmington	DE	Distribution	11/25/2020	12/29/2023	487,552							487,552	487,552				
	Whitehorse Liquidity Partners V LP	Wilmington	DE	Distribution	02/25/2022	12/28/2023	391,748							391,748	391,748				
	Yukon Capital Partners (IC) Parallel IV, L.P.	Minneapolis	MN	Distribution	12/30/2021	12/07/2023	97,144							97,144	97,144				
	Yukon Capital Partners III, L.P.	Minneapolis	MN	Distribution	07/18/2017	11/29/2023	371,782							371,782	371,782				
	ZMC III, L.P.	New York	NY	Distribution	01/03/2020	05/11/2023	2,567							2,567					
1999999	Joint Venture Interests - Common Stock - Unaffiliated						13,995,856							28,995,856	30,220,476	(55,941)	1,280,561	1,224,620	
	Almanac Realty Securities VIII, L.P.	Dover	DE	Distribution	12/21/2018	11/30/2023	31,087							31,087	31,087				
	Ares US Real Estate Opportunity Fund III, L.P.	Wilmington	DE	Distribution	04/15/2021	08/24/2023	181,541							181,541	181,541				
	Bell Institutional Fund V	Greensboro	NC	Distribution	05/28/2015	06/27/2023	18,673	(18,673)				(18,673)							11,789
	Blue Owl Real Estate Fund V LP	Dover	DE	Distribution	11/16/2020	12/15/2023	432,873							432,873	432,873				
	Blue Owl Real Estate Fund VI	Dover	DE	Distribution	12/21/2022	12/15/2023	5,559,458							5,559,458	5,559,458				
	BroadVail Fund III Sidecar I, L.P.	Dover	DE	Distribution	05/24/2022	03/14/2023	125,919							125,919	125,919				
	BroadVail Growth Equity Fund III, L.P.	Dover	DE	Distribution	05/23/2022	03/14/2023	199,171							199,171	199,171				
	Crow Holdings Realty Partners VII, L.P.	Wilmington	DE	Distribution	05/01/2015	12/21/2023	69,239							69,239	69,239				
	Crow Holdings Retail Fund II, L.P.	Dover	DE	Distribution	10/21/2016	12/21/2023	7,791,235							7,791,235	7,791,235				
	CSF III, LP	Dover	DE	Distribution	06/16/2022	05/08/2023	1,772							1,772	1,772				
	Dermody Properties Industrial Fund IV, L.P.	Dover	DE	Distribution	12/22/2022	11/09/2023	195,726							195,726	195,726				
	Exeter Industrial Value Fund IV, L.P.	Dover	DE	Distribution	10/24/2016	10/04/2023	393,191							393,191	393,191				
	FrontRange Co-GP Property Fund, LP	Dover	DE	Distribution	04/30/2021	10/31/2023	17,849							17,849	17,849				
	GEM Realty Fund VI, L.P.	Wilmington	DE	Distribution	04/15/2016	12/28/2023	23,370							23,370	23,370				
	GEM Realty Fund VII, L.P.	Wilmington	DE	Distribution	10/25/2021	05/10/2023	386							386	386				
	Haines Madison LLC	Columbus	OH	Fully Amortized	08/20/2021	12/31/2023			(1,159,131)			(1,159,131)							
	Harrison Street Real Estate Partners VII, L.P.	Dover	DE	Distribution	03/12/2019	10/20/2023	1,029,816							1,029,816	1,029,816				
	Helios Infracore LLC	Washington	DC	Distribution	12/22/2017	05/23/2023	173,015							173,015	173,015				
	HSREP VI Co-Investment 3, L.P.	Dover	DE	Distribution	05/02/2018	12/08/2023	555,402							555,402	555,402				
	HSREP VII Co-Investment, L.P.	New York	NY	Distribution	05/02/2019	09/06/2023	473,358							473,358	473,358				
	Madison Realty Capital Debt Fund IV LP	Dover	DE	Distribution	04/22/2019	10/05/2023	403,813							403,813	403,813				
	Madison Realty Capital Debt Fund VI LP	Dover	DE	Distribution	08/26/2022	06/27/2023	1,473,147							1,473,147	1,473,147				
	PCCP Credit IX, LP	Dover	DE	Distribution	03/28/2017	12/28/2023	24,500							24,500	24,500				
	PCCP Credit X, LP	Dover	DE	Distribution	08/17/2021	12/20/2023	394,465							394,465	394,465				
	PCCP Equity VII	Dover	DE	Distribution	05/10/2016	12/01/2023	824,359							824,359	824,359				
	PCCP Equity VIII	Dover	DE	Distribution	09/18/2018	05/05/2023	873,328							873,328	873,328				
	Related Real Estate Fund III, LP	Dover	DE	Distribution	08/27/2020	04/11/2023	135,219							135,219	135,219				
	US Regional Logistics Program II, L.P.	Dover	DE	Distribution	01/12/2018	12/29/2023	2,850,000							2,850,000	2,850,000				
	US Regional Logistics Program III, L.P.	Dover	DE	Distribution	01/27/2021	06/06/2023	3,850,879							3,850,879	3,850,879				
	US Regional Logistics Program, L.P.	Dover	DE	Distribution	10/18/2016	11/14/2023	1,089,837							1,089,837	1,089,837				
	Walton Street Real Estate Fund VIII, L.P.	Wilmington	DE	Distribution	05/18/2016	12/18/2023	1,114,638							1,114,638	1,114,638				

ANNUAL STATEMENT FOR THE YEAR 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 Year

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
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Distribution	11/03/2017	10/31/2023	10,739							10,739	10,739				
	Waterton Residential Property Venture XIV, L.P.	Dover	DE	Distribution	12/10/2020	10/13/2023	30,369							30,369	30,369				
	Waterton Residential Property Venture XV, L.P.	Dover	DE	Distribution	12/21/2022	12/29/2023	19,789							19,789	19,789				
2199999	Joint Venture Interests - Real Estate - Unaffiliated						30,368,163	(18,673)	(1,159,131)			(1,177,804)		30,349,490	30,349,490				11,789
	Pretium Residential Credit Fund II, L.P.	New York	NY	Distribution	04/20/2021	03/23/2023	143,079							143,079	143,079				
2399999	Joint Venture Interests - Mortgage Loans - Unaffiliated						143,079							143,079	143,079				
	Smart Collateralized Loan_55000003459	ESSEX	JCT VT	Distribution	12/14/2018	12/31/2023	620,459							620,459	620,459				
2999999	Collateral Loans - Unaffiliated						620,459							620,459	620,459				
6099999	Total - Unaffiliated						54,452,104	(18,673)	(1,159,131)			(1,177,804)		69,433,431	70,658,051	(55,941)	1,280,561	1,224,620	11,789
6199999	Total - Affiliated																		
6299999	Totals						54,452,104	(18,673)	(1,159,131)			(1,177,804)		69,433,431	70,658,051	(55,941)	1,280,561	1,224,620	11,789

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-TW-8	U S Treasury Nt	..LS..	.....	.....	... 1.A	7	8.0000	3,228,750	3,000,000	3,046,191 .....	.....	.....(110) .....	.....	.....	...4.750	...4.631	MN	18,400 .....	.....	...11/29/2023	...11/15/2043
912828-3P-3	U S Treasury Nt	..SD..	.....	.....	... 1.A .....	.....	.....	.....117,028	120,000	119,632 .....	.....	.....359 .....	.....	.....	...2.250	...2.563	JD	7	2,700	...01/19/2018	...12/31/2024
912828-6B-1	U S Treasury Nt	..SD..	.....	.....	... 1.A	3,046,301	...107.6250	942,734	1,000,000	1,000,244 .....	.....	.....(44) .....	.....	.....	...2.625	...2.620	FA	9,915	26,250	...03/14/2019	...02/15/2029
912828-W7-1	U S Treasury Nt	..SD..	.....	.....	... 1.A	250,284	...99.2110	248,027	250,000	250,011 .....	.....	.....(44) .....	.....	.....	...2.125	...2.107	MS	1,350	5,313	...04/24/2017	...03/31/2024
91282C-HZ-7	US Treasury Nt	..SD..	.....	.....	... 1.A FE	197,337	...104.4060	208,813	200,000	197,401 .....	.....	.....64 .....	.....	.....	...4.625	...4.853	MS	2,350 .....	.....	...10/23/2023	...09/30/2030
91282C-JJ-1	US Treasury Nt .....	.....	.....	.....	... 1.A FE	21,403,678	...105.2030	22,092,651	21,000,000	21,400,944 .....	.....	.....(2,734) .....	.....	.....	...4.500	...4.261	MN	122,019 .....	.....	...11/29/2023	...11/15/2033
91282C-JK-8	US Treasury Nt	..LS..	.....	.....	... 1.A FE	4,425,968	...101.6170	4,471,157	4,400,000	4,425,274 .....	.....	.....(694) .....	.....	.....	...4.625	...4.409	MN	26,276 .....	.....	...11/29/2023	...11/15/2026
91282C-JN-2	US Treasury Nt .....	.....	.....	.....	... 1.A FE	6,044,083	...102.4380	6,146,250	6,000,000	6,043,401 .....	.....	.....(682) .....	.....	.....	...4.375	...4.210	MN	23,077 .....	.....	...11/29/2023	...11/30/2028
0019999999	Subtotal - Bonds - U.S. Governments - Issuer Obligations					35,367,658	XXX	37,455,410	35,970,000	36,483,098		(3,885)			XXX	XXX	XXX	203,394	34,263	XXX	XXX
36179X-2L-9	GNMA Pool #MA8879 .....	.....	.....	4	... 1.A	2,945,749	...100.5780	2,959,772	2,942,760	2,945,617 .....	.....	.....(131) .....	.....	.....	...5.500	...5.521	MON	13,488	67,438	...07/13/2023	...05/20/2053
36179X-NH-5	GNMA Pool #MA8492 .....	.....	.....	4	... 1.A	2,782,392	...101.7600	2,798,858	2,750,461	2,782,004 .....	.....	.....(388) .....	.....	.....	...6.000	...5.841	MON	13,752	68,762	...07/13/2023	...12/20/2052
36179X-QW-9	GNMA Pool #MA8569 .....	.....	.....	4	... 1.A	23,193,465 .....	.....	.....23,804,371	23,957,098	23,200,509 .....	.....	.....7,043 .....	.....	.....	...5.000	...5.004	MON	99,821	399,285	...08/03/2023	...01/20/2053
36179X-VT-0	GNMA Pool #MA8726 .....	.....	.....	4	... 1.A	17,087,851	...100.5780	17,440,061	17,339,820	17,089,687 .....	.....	.....1,836 .....	.....	.....	...5.500	...5.708	MON	79,474	317,897	...08/03/2023	...03/20/2053
36179Y-AT-1	GNMA Pool #MA9018 .....	.....	.....	4	... 1.A	6,913,918	...101.5870	7,022,573	6,912,838	6,913,612 .....	.....	.....(307) .....	.....	.....	...6.000	...6.039	MON	34,564	138,257	...08/03/2023	...07/20/2053
911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1G .....	.....	.....	4	... 1.A	60,663 .....	.....	.....61,029	59,003	59,364 .....	.....	.....(90) .....	.....	.....	...6.700	...6.361	MON	332	3,983	...06/10/2002	...06/15/2028
0029999999	Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities					52,984,038	XXX	54,086,664	53,961,980	52,990,793		7,963			XXX	XXX	XXX	241,431	995,622	XXX	XXX
0109999999	Total - U.S. Government Bonds					88,351,696	XXX	91,542,074	89,931,980	89,473,891		4,078			XXX	XXX	XXX	444,825	1,029,885	XXX	XXX
000000-00-0	Export-Import BK India Sr MTN .....	.....	D .....	.....	... 2.C FE	1,324,942	...99.7010	1,330,006	1,334,000	1,332,804 .....	.....	.....6,007 .....	.....	.....	...3.875	...4.345	MS	15,651	51,693	...09/07/2022	...03/12/2024
000000-00-0	Oman Govt International Bd Sr Nt .....	.....	D .....	.....	... 3.A FE	3,005,520	...98.8200	2,885,553	2,920,000	2,968,051 .....	.....	.....(18,272) .....	.....	.....	...4.750	...4.039	JD	6,164	138,700	...12/10/2021	...06/15/2026
000000-00-0	Saudi International Bond Sr Nt .....	.....	D .....	.....	... 1.E FE	3,171,000	...96.4730	2,894,187	3,000,000	3,102,509 .....	.....	.....(35,005) .....	.....	.....	...3.250	...1.996	AO	17,604	97,500	...01/07/2022	...10/26/2026
000000-00-0	Romania Unsecured Nt .....	.....	D .....	.....	... 2.C FE	2,981,730	...93.1820	2,795,445	3,000,000	2,988,369 .....	.....	.....3,034 .....	.....	.....	...3.000	...3.130	FA	31,000	90,000	...01/19/2022	...02/27/2027
000000-00-0	PTTEP Treasury Center Co Sr Nt .....	.....	D	1	... 2.A FE	2,910,715	...92.9980	3,115,416	3,350,000	3,014,661 .....	.....	.....85,652 .....	.....	.....	...2.587	...5.842	JD	5,055	86,665	...10/11/2022	...06/10/2027
000000-00-0	Saudi International Govt Bond Sr Nt .....	.....	D .....	.....	... 1.E FE	2,248,750	...96.8100	1,990,405	2,056,000	2,184,940 .....	.....	.....(29,255) .....	.....	.....	...3.625	...2.049	MS	24,222	74,530	...10/14/2021	...03/04/2028
000000-00-0	Hungary Sr Nt .....	.....	D .....	.....	... 2.B FE	2,421,312	...104.0570	2,471,356	2,375,000	2,415,068 .....	.....	.....(6,244) .....	.....	.....	...6.125	...5.685	MN	15,759	125,666	...01/12/2023	...05/22/2028
000000-00-0	Republic Of Uzbekistan Sr Nt .....	.....	D .....	.....	... 3.C FE	2,966,640	...104.8130	3,144,387	3,000,000	2,967,866 .....	.....	.....1,226 .....	.....	.....	...7.850	...8.125	AO	51,679 .....	.....	...10/05/2023	...10/12/2028
000000-00-0	State of Qatar Sr Nt .....	.....	D	1	... 1.D FE	6,660,917	...99.3250	5,861,139	5,901,000	6,450,517 .....	.....	.....(98,842) .....	.....	.....	...4.000	...2.100	MS	70,156	236,040	...11/16/2021	...03/14/2029
000000-00-0	Russian Federation Sr Nt	R..	D .....	.....	...6. *	1,132,544	...49.5710	1,387,988	2,800,000	1,132,544 .....	.....	.....	.....	.....	...4.375	...20.134	MS	34,028	122,500	...10/05/2021	...03/21/2029
000000-00-0	Qatar State of Sr Nt .....	.....	D	1	... 1.D FE	12,432,768	...97.7190	10,743,205	10,994,000	12,077,622 .....	.....	.....(159,598) .....	.....	.....	...3.750	...2.070	AO	85,891	412,275	...11/10/2021	...04/16/2030
000000-00-0	Saudi International Bond Sr Nt .....	.....	D .....	.....	... 1.E FE	2,678,125	...92.7700	2,319,258	2,500,000	2,637,474 .....	.....	.....(18,388) .....	.....	.....	...3.250	...2.370	AO	15,573	81,250	...10/01/2021	...10/22/2030
000000-00-0	Abu Dhabi Sr Nt .....	.....	D .....	.....	... 1.C FE	2,418,750	...84.7490	2,118,730	2,500,000	2,436,724 .....	.....	.....8,091 .....	.....	.....	...1.700	...2.082	MS	14,049	42,500	...09/30/2021	...03/02/2031
000000-00-0	Abu Dhabi Govt International Sr Nt .....	.....	D .....	.....	... 1.C FE	1,452,000	...84.8050	1,272,074	1,500,000	1,461,827 .....	.....	.....4,486 .....	.....	.....	...1.875	...2.237	MS	8,281	28,125	...10/13/2021	...09/15/2031
000000-00-0	UAE International Govt Bond Sr Nt .....	.....	D .....	.....	... 1.D FE	982,500	...85.2300	852,298	1,000,000	986,034 .....	.....	.....	.....	.....	...2.000	...2.196	AO	4,000	20,000	...10/14/2021	...10/19/2031
000000-00-0	Saudi International Bond Sr Nt .....	.....	D .....	.....	... 1.E FE	5,866,504	...83.0650	5,485,626	6,604,000	5,956,416 .....	.....	.....57,769 .....	.....	.....	...2.250	...3.494	FA	61,500	148,590	...06/17/2022	...02/02/2033
000000-00-0	Abu Dhabi Natl Energy Sr Nt .....	.....	D .....	.....	... 1.D FE	1,984,750	...117.7070	2,001,022	1,700,000	1,963,336 .....	.....	.....(14,498) .....	.....	.....	...6.500	...4.862	AO	19,644	110,500	...06/29/2022	...10/27/2036
000000-00-0	Republic of Indonesia Sr Nt .....	.....	D .....	.....	... 2.B FE	1,438,932	...117.2710	1,214,927	1,036,000	1,390,235 .....	.....	.....(21,129) .....	.....	.....	...6.625	...3.378	FA	25,547	68,635	...09/24/2021	...02/17/2037
000000-00-0	DP World Ltd/United Arab Emira Sr Nt .....	.....	D .....	.....	... 2.B FE	1,642,500	...110.3650	1,655,480	1,500,000	1,634,489 .....	.....	.....(6,379) .....	.....	.....	...6.850	...5.879	JJ	51,090	102,750	...09/13/2022	...07/02/2037
000000-00-0	Republic of Kazakhstan Sr Nt .....	.....	D .....	.....	... 2.B FE	1,453,797	...96.3700	1,128,489	1,171,000	1,436,293 .....	.....	.....(8,703) .....	.....	.....	...4.875	...3.353	AO	12,210	57,086	...12/10/2021	...10/14/2044
000000-00-0	Republic of Kazakhstan Sr Nt .....	.....	D .....	.....	... 2.B FE	4,889,296	...113.9400	5,015,621	4,402,000	4,871,586 .....	.....	.....(11,153) .....	.....	.....	...6.500	...5.635	JJ	127,169	286,130	...05/31/2022	...07/21/2045
000000-00-0	State of Qatar Sr Nt .....	.....	D	1	... 1.D FE	4,325,859	...95.5810	3,266,013	3,417,000	4,271,524 .....	.....	.....(26,151) .....	.....	.....	...4.625	...3.073	JD	12,731	158,036	...06/17/2022	...02/02/2046
000000-00-0	Saudi International Bond Sr Nt .....	.....	D .....	.....	... 1.E FE	692,359	...88.6310	519,375	586,000	686,536 .....	.....	.....(2,871) .....	.....	.....	...4.500	...3.412	AO	4,761	26,370	...12/03/2021	...10/26/2046
000000-00-0	Russian Federation Sr Nt	R..	D .....	.....	...6. *	881,868	...31.5110	882,319	2,800,000	881,868 .....	.....	.....10,374 .....	.....	.....241,450	...5.250	...13.768	JD	3,267	147,000	...09/22/2021	...06/23/2047
000000-00-0	Saudi Intl Bd Sr Nt .....	.....	D .....	.....	... 1.E FE	5,808,216	...89.8260	4,793,115	5,336,000	5,784,509 .....	.....	.....(11,615) .....	.....	.....	...4.625	...4.060	AO	59,641	246,790	...04/13/2022	...10/04/2047
000000-00-0	Abu Dhabi Sr Nt .....	.....	D .....	.....	... 1.C FE	1,972,500	...84.0990	1,681,986	2,000,000	1,973,457 .....	.....	.....566 .....	.....	.....	...3.875	...3.957	AO	16,146	77,500	...04/13/2022	...04/16/2050
000000-00-0	Romania Sr Nt .....	.....	D .....	.....	... 2.C FE	4,897,500	...72.2360	5,056,548	7,000,000	4,920,713 .....	.....	.....23,213 .....	.....	.....	...4.000	...6.299	FA	106,556	140,000	...03/29/2023	...02/14/2051

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	Hungary Sr Nt	D.....			.. 2.B FE	704,704	67.6010	475,910	704,000	704,694					..3.125	3.120	MS	6,111	22,000	12/15/2021	09/21/2051
000000-00-0	Saudi International Bond Sr Nt	D.....			.. 1.E FE	1,539,000	71.0650	1,421,306	2,000,000	1,551,409		7,674			..3.250	4.702	MN	7,944	65,000	05/10/2022	11/17/2051
000000-00-0	Hungary Sr Nt	D.....			.. 2.B FE	1,435,935	111.7840	1,676,753	1,500,000	1,436,378					..6.750	7.098	MS	27,000	71,438	01/04/2023	09/25/2052
000000-00-0	Romania Sr Nt	D.....			.. 2.C FE	994,630	111.7930	1,117,933	1,000,000	994,677		47			..7.625	7.671	JJ	34,736	38,125	01/05/2023	01/17/2053
06237M-AB-9	Bank Gospodarstwa Krajow Sr Nt	D.....			.. 1.G FE	5,019,900	105.7050	5,285,230	5,000,000	5,019,310		(590)			..6.250	6.156	AO	52,951		10/26/2023	10/31/2028
168863-CA-4	Republic of Chile Sr Nt	D.....			.. 1.F FE	1,971,000	96.9340	1,938,670	2,000,000	1,983,592		7,570			..3.125	3.543	JJ	27,778	62,500	04/27/2022	01/21/2026
168863-CF-3	Republic of Chile Sr Nt	D.....	2		.. 1.F FE	6,607,500	95.2180	6,189,144	6,500,000	6,565,922		(17,752)			..3.240	2.935	FA	84,825	210,600	08/19/2022	02/06/2028
168863-DT-2	Republic of Chile Sr Nt	D.....	2		.. 1.F FE	10,072,500	82.6390	8,263,920	10,000,000	10,059,915		(5,640)			..2.550	2.478	JJ	109,083	255,000	09/20/2021	07/27/2033
168863-DV-7	Republic of Chile Sr Nt	D.....	1		.. 1.F FE	712,478	89.2400	729,985	818,000	715,630		3,152			..3.500	5.103	JJ	12,009		08/02/2023	01/31/2034
168863-DW-5	Republic of Chile Sr Nt	..LS..	D.....	1	.. 1.F FE	3,116,000	82.1400	3,285,616	4,000,000	3,132,723		12,739			..4.000	5.530	JJ	67,111	160,000	09/06/2022	01/31/2052
168863-DY-1	Republic of Chile Sr Unsecured Nt	D.....	1		.. 1.F FE	5,888,430	89.3470	5,523,444	6,182,000	5,892,405		3,890			..4.340	4.714	MS	84,961	220,949	08/04/2022	03/07/2042
195325-DL-6	Republic of Colombia Sr Nt	D.....	1		.. 3.A FE	4,068,000	95.3630	3,814,524	4,000,000	4,041,892		(12,692)			..3.875	3.512	AO	28,417	155,000	12/14/2021	04/25/2027
195325-DS-1	Republic of Colombia Sr Nt	D.....	1		.. 3.A FE	1,018,980	81.4050	879,178	1,080,000	1,031,311		5,684			..3.125	3.840	AO	7,125	33,750	10/12/2021	04/15/2031
30216K-AA-0	Export-Import Bk India Sr Nt	D.....			.. 2.C FE	1,917,620	96.2470	1,924,948	2,000,000	1,944,011		19,921			..3.375	4.531	FA	27,325	67,500	08/30/2022	08/05/2026
30216K-AG-7	Export-Import Bk India Sr Nt	D.....			.. 2.C FE	1,802,706	103.4490	1,862,080	1,800,000	1,802,506		(200)			..5.500	5.480	JJ	44,825	49,500	01/11/2023	01/18/2033
445545-AL-0	Republic of Hungary Sr Nt	D.....			.. 2.B FE	7,519,500	99.9300	6,995,093	7,000,000	7,053,903		(231,382)			..5.375	2.008	MS	100,333	376,250	05/04/2022	03/25/2024
455780-CH-7	Indonesia (Republic of) Sr Nt	D.....			.. 2.B FE	5,819,500	100.8630	5,043,155	5,000,000	5,594,359		(108,473)			..4.750	2.273	FA	92,361	237,500	11/22/2021	02/11/2029
455780-CJ-3	Indonesia (Republic of) Sr Nt	D.....			.. 2.B FE	3,673,020	106.2780	2,943,909	2,770,000	3,625,607		(21,015)			..5.350	3.493	FA	57,631	148,195	09/07/2021	02/11/2049
455780-CV-6	Indonesia (Republic of) Sr Nt	D.....			.. 2.B FE	2,141,700	83.2790	1,832,127	2,200,000	2,154,927		5,722			..1.850	2.159	MS	12,323	40,700	08/27/2021	03/12/2031
455780-CY-0	Indonesia (Republic of) Sr Nt	D.....	2		.. 2.B FE	813,591	84.4530	703,492	833,000	817,631		1,828			..2.150	2.418	JJ	7,612	17,910	10/05/2021	07/28/2031
455780-DJ-2	Indonesia (Republic of) Sr Nt	D.....	1		.. 2.B FE	1,244,788	92.4670	1,155,834	1,250,000	1,245,573		453			..3.550	3.600	MS	11,217	44,375	03/22/2022	03/31/2032
500631-AW-6	Korea Electric Power Sr Nt	D.....			.. 1.C FE	4,005,070	97.7310	3,909,228	4,000,000	4,003,603		(957)			..4.000	3.972	JD	7,556	160,000	06/08/2022	06/14/2027
698299-BF-0	Republic of Panama Sr Nt	D.....			.. 2.C FE	3,157,500	92.2930	2,768,778	3,000,000	3,108,490		(25,444)			..3.875	2.902	MS	33,583	116,250	01/14/2022	03/17/2028
698299-BG-8	Republic of Panama Sr Nt	D.....	1		.. 2.C FE	3,347,190	70.9510	2,681,963	3,780,000	3,362,750		9,507			..4.500	5.352	MN	21,735	170,100	04/25/2022	05/15/2047
698299-BH-6	Republic of Panama Sr Nt	D.....	1		.. 2.C FE	4,641,912	69.2970	3,045,792	4,395,273	4,629,488		(5,485)			..4.500	4.150	AO	41,206	197,787	02/08/2022	04/16/2050
698299-BK-9	Republic of Panama Sr Nt	D.....			.. 2.C FE	4,123,799	85.3150	3,407,481	3,994,000	4,091,197		(15,238)			..3.160	2.705	JJ	55,392	126,210	10/26/2021	01/23/2030
698299-BL-7	Republic of Panama Sr Nt	D.....	1		.. 2.C FE	774,000	59.8860	598,858	1,000,000	777,308		2,113			..3.870	5.261	JJ	16,985	38,700	06/01/2022	07/23/2060
698299-BN-3	Republic of Panama Sr Nt	D.....	1		.. 2.C FE	2,586,270	73.1740	1,946,418	2,660,000	2,599,819		6,040			..2.252	2.541	MS	15,309	59,903	10/15/2021	09/29/2032
698299-BR-4	Republic of Panama Sr Nt	..LS..	D.....	1	.. 2.C FE	4,304,989	79.2060	3,854,941	4,867,000	4,370,595		43,094			..3.298	4.694	JJ	72,231	160,514	07/05/2022	01/19/2033
698299-BT-0	Republic of Panama Sr Nt	..LS..	D.....	1	.. 2.C FE	1,523,139	97.6830	1,457,429	1,492,000	1,521,821		(1,318)			..6.400	6.146	FA	36,338	47,744	03/22/2023	02/14/2035
715638-AS-1	Republic of Peru Sr Nt	D.....			.. 2.B FE	1,440,973	103.2660	1,376,541	1,333,000	1,393,492		(36,870)			..7.350	4.300	JJ	43,545	97,976	09/12/2022	07/21/2025
715638-AU-6	Republic of Peru Sr Nt	D.....			.. 2.B FE	1,636,500	111.3380	1,670,076	1,500,000	1,627,041		(7,129)			..6.550	5.581	MS	29,202	98,250	09/01/2022	03/14/2037
715638-BU-5	Republic of Peru Sr Nt	..LS..	D.....		.. 2.B FE	3,375,000	98.1010	2,943,027	3,000,000	3,234,652		(61,535)			..4.125	1.896	FA	43,313	123,750	09/08/2021	08/25/2027
715638-DE-9	Republic of Peru Sr Nt	D.....	1		.. 2.B FE	2,565,000	95.1010	2,377,533	2,500,000	2,531,083		(15,316)			..2.392	1.750	JJ	26,246	59,800	10/01/2021	01/23/2026
715638-DF-6	Republic of Peru Sr Nt	D.....			.. 2.B FE	4,326,105	87.1130	3,725,836	4,277,000	4,315,193		(4,871)			..2.783	2.643	JJ	52,240	119,029	12/09/2021	01/23/2031
715638-DU-3	Republic of Peru Sr Nt	D.....	1		.. 2.B FE	4,797,503	84.3790	4,095,752	4,854,000	4,806,203		3,996			..3.000	3.115	JJ	67,147	145,620	11/22/2021	01/15/2034
71567R-AU-0	Perusahann Penerbit SBSN Sr Nt	D.....			.. 2.B FE	2,660,333	99.6760	2,658,346	2,667,000	2,662,270		1,250			..4.400	4.456	JD	8,149	117,348	06/23/2022	06/06/2027
718286-BZ-9	Republic of Philippines Sr Nt	D.....			.. 2.B FE	3,918,250	90.4610	3,166,139	3,500,000	3,880,534		(18,078)			..3.950	3.086	JJ	61,828	138,250	11/10/2021	01/20/2040
718286-CA-3	Republic of Philippines Sr Nt	D.....			.. 2.B FE	2,678,242	85.7230	2,097,652	2,447,000	2,657,702		(9,203)			..3.700	3.052	MS	30,180	90,539	09/21/2021	03/01/2041
718286-CG-0	Republic of Philippines Sr Nt	D.....			.. 2.B FE	2,154,900	96.4750	2,122,457	2,200,000	2,164,963		6,146			..3.750	4.103	JJ	38,271	82,500	05/06/2022	01/14/2029
718286-CJ-4	Republic of Philippines Sr Nt	D.....			.. 2.B FE	3,518,211	88.5690	3,395,735	3,834,000	3,574,853		35,002			..2.457	3.646	MN	14,654	94,201	05/04/2022	05/05/2030
718286-CV-7	Republic of Philippines Sr Nt	D.....			.. 2.B FE	2,000,000	102.1430	2,042,860	2,000,000	2,000,000					..5.170	5.170	AO	22,403	103,400	10/05/2022	10/13/2027
718286-CY-1	Republic of Philippines Sr Nt	D.....			.. 2.B FE	402,000	100.5100	402,040	400,000	401,686		(314)			..4.625	4.521	JJ	8,428	9,250	01/12/2023	07/17/2028
731011-AV-4	Republic Of Poland Nt	D.....	2		.. 1.G FE	3,473,610	101.2460	3,543,617	3,500,000	3,475,067		1,457			..4.875	4.968	AO	41,234	85,313	03/28/2023	01/04/2033
760942-BA-9	Republica Orient Uruguay Sr Nt	D.....			.. 2.B FE	1,775,941	100.3440	1,588,446	1,583,000	1,767,117		(4,414)			..5.100	4.312	JD	2,915	80,733	09/01/2022	06/18/2050

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
760942-BB-7	Republica Orient Uruguay Sr Nt	D.....			.. 2.B FE	1,916,382	100.6910	1,878,900	1,866,000	1,899,836		(11,255)			..4.375	3.688	AO	14,513	81,638	07/05/2022	10/27/2027
760942-BD-3	Republica Orient Uruguay Sr Nt	D.....			.. 2.B FE	5,022,262	97.5620	3,773,714	3,868,000	4,978,340		(20,578)			..4.975	3.441	AO	37,952	192,433	11/22/2021	04/20/2055
80413T-AP-4	Saudi International Bond Sr Nt	D.....			.. 1.E FE	3,150,000	94.0560	2,821,686	3,000,000	3,087,511		(27,455)			..2.500	1.530	FA	30,833	75,000	09/09/2021	02/03/2027
80413T-AT-6	Saudi International Bond Sr Nt	D.....			.. 1.E FE	5,432,500	92.7700	4,638,515	5,000,000	5,330,038		(44,440)			..3.250	2.200	AO	31,146	162,500	08/26/2021	10/22/2030
91086Q-BB-3	United Mexican States Sr Nt	D.....	1		.. 2.B FE	1,899,625	85.8420	1,502,237	1,750,000	1,890,706					..4.750	4.157	MS	26,092	83,125	11/22/2021	03/08/2044
91087B-AD-2	United Mexican States Sr Nt	D.....	1		.. 2.B FE	3,244,500	82.5160	2,475,480	3,000,000	3,232,284		(5,571)			..4.600	4.092	FA	54,050	138,000	09/21/2021	02/10/2048
91087B-AK-6	United Mexican States Sr Nt	D.....	1		.. 2.B FE	2,496,960	96.3780	2,081,765	2,160,000	2,430,657		(29,211)			..4.750	2.991	AO	18,240	102,600	09/07/2021	04/27/2032
91087B-AM-2	United Mexican States Sr Nt	D.....	1		.. 2.B FE	642,321	84.6130	564,369	667,000	647,324		2,331			..2.659	3.109	MN	1,823	17,736	10/25/2021	05/24/2031
91087B-AN-0	United Mexican States Sr Nt	..LS..	1		.. 2.B FE	2,858,000	67.8070	2,712,288	4,000,000	2,872,411		8,849			..3.771	5.573	MN	15,503	150,840	06/01/2022	05/24/2061
91087B-AQ-3	United Mexican States Sr Nt	D.....	2		.. 2.B FE	7,416,250	82.6900	8,269,020	10,000,000	7,433,354		17,104			..4.280	6.802	FA	162,878		10/11/2023	08/14/2041
91087B-AR-1	United Mexican States Sr Nt	D.....	1		.. 2.B FE	3,699,763	84.7590	3,153,050	3,720,000	3,702,435		1,420			..3.500	3.556	FA	50,272	130,200	01/04/2022	02/12/2034
91087B-AS-9	United Mexican States Sr Nt	D.....	1		.. 2.B FE	2,936,297	79.1650	2,333,700	2,947,912	2,936,586		200			..4.400	4.424	FA	50,082	129,708	01/05/2022	02/12/2052
91728B-BK-7	Republica Orient Uruguay Sr Nt	C.....	2		.. 2.B FE	3,664,614	99.1370	3,304,250	3,333,000	3,590,194		(38,428)			..4.375	2.968	JJ	63,998	145,819	03/15/2022	01/23/2031
AX8009-11-7	Russian Federation Sr Nt	..R..			.. 6. *	2,389,187	35.6200	2,350,933	6,600,000	2,350,933	(38,254)		286,836		..5.100	15.968	MS	86,955	336,600	10/26/2021	03/28/2035
BR4255-69-0	Hungary Sr Nt	D.....			.. 2.B FE	9,178,926	80.6070	8,645,896	10,726,000	9,333,705		122,148			..2.125	4.039	MS	62,680	196,201	03/29/2023	09/22/2031
BW7720-61-8	Freeport Indonesia PT Sr Nt MTN	D.....	1		.. 2.C FE	5,800,570	98.4190	6,038,018	6,135,000	5,813,512		12,942			..5.315	6.131	AO	69,744	158,653	12/04/2023	04/14/2032
BN6685-17-4	ROMANIA Sr Nt	D.....			.. 2.C FE	2,436,996	100.7430	2,506,496	2,488,000	2,439,689		2,693			..6.000	6.257	MN	14,928	149,280	03/29/2023	05/25/2034
BX7988-89-8	Bermuda (Government of) Sr Nt	D.....	1		.. 1.E FE	1,035,610	98.8160	988,159	1,000,000	1,031,524		(3,060)			..5.000	4.540	JJ	23,056	50,000	08/15/2022	07/15/2032
Y20721-BM-0	Republic Of Indonesia Sr Nt	D.....			.. 2.B FE	3,558,740	103.5660	3,021,020	2,917,000	3,519,249		(18,641)			..5.125	3.704	JJ	68,934	149,496	10/27/2021	01/15/2045
0219999999	Subtotal - Bonds - All Other Governments - Issuer Obligations					290,687,716	XXX	264,880,660	297,380,185	288,773,562	(27,880)	(737,961)	528,286		XXX	XXX	XXX	3,476,871	10,426,119	XXX	XXX
0309999999	Total - All Other Government Bonds					290,687,716	XXX	264,880,660	297,380,185	288,773,562	(27,880)	(737,961)	528,286		XXX	XXX	XXX	3,476,871	10,426,119	XXX	XXX
13063A-5G-5	California St GO Bld Amer Bd TxbI Var Purp	..SD..	1		.. 1.C FE	10,578,584	126.6360	9,130,463	7,210,000	9,843,222		(120,311)			..7.550	4.267	AO	136,089	544,355	02/07/2017	04/01/2039
13063A-7D-0	California St GO Bld Amer Bd	..SD..	1		.. 1.C FE	13,759,305	121.6340	13,233,812	10,880,000	13,012,479		(83,837)			..7.300	5.432	AO	198,560	794,240	05/01/2012	10/01/2039
13063B-FR-8	California St GO Bld Amer Bd		1		.. 1.C FE	7,842,763	126.0950	8,145,756	6,460,000	7,505,234		(37,279)			..7.625	6.043	MS	164,192	492,575	07/19/2011	03/01/2040
13063D-GD-4	California St GO TxbI-Ref		2		.. 1.C FE	25,847,010	98.0990	24,034,353	24,500,000	25,138,193		(135,696)			..4.500	3.830	AO	275,625	1,102,500	04/18/2018	04/01/2033
13063D-GE-2	California St GO TxbI-Ref		2		.. 1.C FE	7,371,840	96.4620	6,752,361	7,000,000	7,176,696		(37,453)			..4.600	3.949	AO	80,500	322,000	04/18/2018	04/01/2038
20772J-AA-0	Connecticut St GO School Const Bd Ser B		1		.. 1.D FE	10,060,400	103.6510	10,365,090	10,000,000	10,024,742		(3,598)			..5.295	5.245	AO	132,375	529,500	10/06/2010	10/01/2029
20772K-QN-2	State of Connecticut TxbI Ser A				.. 1.D FE	1,725,000	97.1420	1,675,694	1,725,000	1,725,000					..4.060	4.060	JD	3,113	70,035	05/26/2022	06/15/2030
20772K-QP-7	State of Connecticut TxbI Ser A		1		.. 1.D FE	3,450,000	96.7080	3,336,433	3,450,000	3,450,000					..4.110	4.110	JD	6,302	141,795	05/26/2022	06/15/2031
373385-CB-7	Georgia St GO TxbI - Ser B		2		.. 1.A FE	14,722,038	89.8720	13,327,943	14,830,000	14,750,399		4,777			..3.300	3.351	FA	203,913	489,390	07/20/2017	02/01/2037
373385-DM-2	Georgia St GO TxbI Tranche 2 Ser B				.. 1.A FE	6,122,464	95.7280	5,848,950	6,110,000	6,116,204		(1,246)			..3.700	3.675	JJ	113,035	226,070	07/19/2018	07/01/2032
373385-DN-0	Georgia St GO TxbI Tranche 2 Ser B		2		.. 1.A FE	3,707,548	95.4450	3,531,447	3,700,000	3,703,762		(754)			..3.750	3.725	JJ	69,375	138,750	07/19/2018	07/01/2033
373385-DP-5	Georgia St GO TxbI Tranche 2 Ser B		1		.. 1.A FE	5,944,080	95.2420	5,714,502	6,000,000	5,959,338		3,084			..3.800	3.879	JJ	114,000	228,000	09/11/2018	07/01/2034
373385-FQ-3	Georgia St GO TxbI		2		.. 1.A FE	6,559,232	87.7500	5,755,739	6,559,232	6,559,232					..2.900	2.900	JJ	95,109	190,218	06/20/2019	07/01/2034
452151-LF-8	Illinois St GO TxbI Pension				.. 1.G FE	2,570,728	98.9880	2,678,623	2,706,000	2,582,665		9,641			..5.100	5.733	JD	11,501	138,006	10/11/2022	06/01/2033
452152-FA-0	Illinois St GO Bld Amer Bd Ser 3		1		.. 1.G FE	4,696,846	105.8830	4,666,889	4,615,385	4,667,886		(3,068)			..6.725	6.580	AO	77,596	310,385	04/29/2010	04/01/2035
452152-UP-4	Illinois St GO TxbI		1		.. 1.G FE	1,347,255	99.8040	1,392,597	1,395,333	1,349,654		457			..5.650	5.985	JD	6,570	78,836	10/05/2022	12/01/2038
452153-DX-4	Illinois St GO TxbI-Ser A				.. 1.G FE	13,000,000	103.0890	13,401,544	13,000,000	13,000,000					..5.920	5.920	AO	192,400	743,947	09/29/2022	10/01/2028
452153-DY-2	Illinois St GO TxbI-Ser A				.. 1.G FE	6,991,880	103.4890	7,244,251	7,000,000	6,992,909		904			..6.000	6.021	AO	105,000	406,000	09/29/2022	10/01/2029
574192-5F-3	Maryland St GO Bld Amer Bd		1		.. 1.A FE	1,002,130	99.7050	997,047	1,000,000	1,000,221		(180)			..4.600	4.580	MS	15,333	46,000	02/24/2010	03/01/2025
57582R-YN-0	Massachusetts St GO Ref Ser D				.. 1.B FE	18,369,924	80.6740	14,819,790	18,369,924	18,369,924					..2.663	2.663	MS	163,064	489,191	08/27/2019	09/01/2039
57582R-YP-5	Massachusetts St GO Tbl Ref Ser D				.. 1.B FE	6,075,000	74.2190	4,508,822	6,075,000	6,075,000					..2.813	2.813	MS	56,963	170,890	08/27/2019	09/01/2043
882724-HC-4	Texas St GO TxbI Public Fin Auth		2		.. 1.A FE	4,195,000	95.6780	4,013,700	4,195,000	4,195,000					..3.749	3.749	AO	39,318	157,271	08/29/2018	10/01/2031
882724-HD-2	Texas St GO TxbI Public Fin Auth		2		.. 1.A FE	6,750,000	95.3050	6,433,081	6,750,000	6,750,000					..3.819	3.819	AO	64,446	257,783	08/29/2018	10/01/2032
882724-QN-0	Texas St GO TxbI-Ref-State of Tx Hwy Imp		2		.. 1.A FE	50,000	86.9400	43,470	50,000	50,000					..2.964	2.964	AO	371	1,482	11/14/2019	04/01/2034

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
882724-QP-5	Texas St GO Txb1-Ref-State of Tx Hwy Imp .....	.....	.....	2	.. 1.A FE ..	95,000	..82.3890	78,269	95,000	95,000	.....	.....	.....	.....	..3.211	3.211	AO	763	3,050	11/14/2019	...04/01/2044 ...
917542-QR-6	Utah St GO Bld Amer Bd Ser D .....	.....	.....	1	.. 1.A FE ..	215,000	..99.8480	214,673	215,000	215,000	.....	.....	.....	.....	..4.554	4.554	JJ	4,896	9,791	09/16/2009	...07/01/2024 ...
0419999999 Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						183,049,027	XXX	171,565,299	173,890,874	180,307,760	.....	(404,559)	.....	.....	XXX	XXX	XXX	2,330,409	8,082,060	XXX	XXX
0509999999 Total - U.S. States, Territories and Possessions Bonds						183,049,027	XXX	171,565,299	173,890,874	180,307,760	.....	(404,559)	.....	.....	XXX	XXX	XXX	2,330,409	8,082,060	XXX	XXX
164231-KQ-3	Cherokee Cnty GA Sch Sys GO Bld Amer Bd .....	.....	.....	1	.. 1.B FE ..	2,000,000	..102.6590	2,053,184	2,000,000	2,000,000	.....	.....	.....	.....	..5.870	5.870	FA	48,917	117,400	06/19/2009	...08/01/2028 ...
167486-HL-6	Chicago IL GO Ser B .....	.....	.....	1	.. 2.A FE ..	10,000,000	101.3130	10,131,280	10,000,000	10,000,000	.....	.....	.....	.....	..6.207	6.207	JJ	310,350	620,700	01/14/2010	...01/01/2032 ...
199507-7S-7	Columbus OH City Sch Dist GO Ref Txb1 Sch Facs Constr .....	.....	.....	2	.. 1.C FE ..	531,411	100.6950	518,577	515,000	530,116	.....	(1,295)	.....	.....	..4.750	3.158	JD	2,039	12,231	10/30/2023	...12/01/2026 ...
199507-8C-1	Columbus OH City Sch Dist GO Ref Txb1 Sch Facs Constr .....	.....	.....	2	.. 1.C FE ..	6,175,723	100.5930	6,020,515	5,985,000	6,160,668	.....	(15,055)	.....	.....	..4.750	3.158	JD	23,691	142,144	10/30/2023	...12/01/2026 ...
303820-4M-3	Fairfax Cnty VA GO Ref Pub Imp Bld Amer Bd .....	.....	.....	1	.. 1.A FE ..	1,999,900	102.9930	2,059,850	2,000,000	1,999,948	.....	12	.....	.....	..5.100	5.101	AO	25,500	102,000	10/14/2009	...10/01/2027 ...
30382A-JB-9	Fairfax Cnty VA GO Ref Ser B .....	.....	.....	1	.. 1.A FE ..	1,982,780	..93.7330	1,874,660	2,000,000	1,988,095	.....	1,139	.....	.....	..3.500	3.580	AO	17,500	70,000	01/29/2019	...10/01/2032 ...
346622-7Z-0	Forsyth Cnty NC GO Qual Sch Constr Bd	..SD..	.....	2	.. 1.A FE ..	2,000,000	100.0470	2,000,944	2,000,000	2,000,000	.....	.....	.....	.....	..4.986	4.986	AO	24,930	100,065	08/18/2010	...04/01/2027 ...
425506-3N-0	Hennepin Cnty MN GO Bld Amer Bd Ser D	..SD..	.....	.....	.. 1.A FE ..	1,984,740	100.2090	2,004,174	2,000,000	1,995,509	.....	1,030	.....	.....	..4.300	4.363	JD	7,167	86,000	08/25/2010	...12/01/2027 ...
442331-3J-1	Houston TX GO Txb1 .....	.....	.....	2	.. 1.D FE ..	10,000,000	..93.9020	9,390,180	10,000,000	10,000,000	.....	.....	.....	.....	..4.061	4.061	MS	135,367	406,100	12/20/2017	...03/01/2035 ...
442331-3K-8	Houston TX GO Txb1 .....	.....	.....	.....	.. 1.D FE ..	10,000,000	..89.1450	8,914,520	10,000,000	10,000,000	.....	.....	.....	.....	..3.961	3.961	MS	132,033	396,100	12/20/2017	...03/01/2047 ...
45528S-5S-1	Indianapolis IN Pub Impt GO Bld Amer Bds Txb1 Ser B2 .....	.....	.....	1	.. 1.D FE ..	10,624,149	109.5590	9,175,575	8,375,000	10,161,388	.....	(76,289)	.....	.....	..6.116	4.266	JJ	236,188	512,215	03/31/2017	...01/15/2040 ...
544351-MX-4	Los Angeles CA GO Txb1 Ser A .....	.....	.....	2	.. 1.C FE ..	7,302,251	..93.6570	6,846,341	7,310,000	7,305,333	.....	515	.....	.....	..3.790	3.800	MS	92,350	277,049	07/17/2018	...09/01/2031 ...
544351-MY-2	Los Angeles CA GO Txb1 Ser A .....	.....	.....	2	.. 1.C FE ..	5,293,698	..92.7800	4,926,639	5,310,000	5,299,229	.....	1,028	.....	.....	..3.820	3.848	MS	67,614	202,842	07/17/2018	...09/01/2032 ...
544646-ZR-6	Los Angeles CA Uni Sch Dist GO Bld Amer Bd .....	.....	.....	1	.. 1.D FE ..	11,992,543	113.2740	9,905,820	8,745,000	10,982,622	.....	(170,706)	.....	.....	..6.758	3.783	JJ	295,494	590,987	06/08/2017	...07/01/2034 ...
59163P-KP-7	Metro OR GO Taxable Bond .....	.....	.....	2	.. 1.A FE ..	4,361,991	..91.1650	3,786,994	4,154,000	4,277,145	.....	(20,968)	.....	.....	..3.100	2.511	JD	10,731	128,774	10/10/2019	...06/01/2031 ...
59163P-KS-1	Metro OR GO Txb1 .....	.....	.....	2	.. 1.A FE ..	19,764,614	..88.3710	16,915,093	19,141,000	19,502,590	.....	(60,857)	.....	.....	..3.250	2.871	JD	51,840	622,083	06/18/2019	...06/01/2034 ...
59163P-KX-0	Metro OR GO Txb1 .....	.....	.....	2	.. 1.A FE ..	19,715,800	..86.2340	17,246,840	20,000,000	19,764,916	.....	11,232	.....	.....	..3.500	3.600	JD	58,333	700,000	05/02/2019	...06/01/2039 ...
64966Q-L6-5	New York NY Txb1 Social Bonds Ser B-2 .....	.....	.....	.....	.. 1.C FE ..	9,000,000	105.6710	9,510,390	9,000,000	9,000,000	.....	.....	.....	.....	..5.263	5.263	AO	118,418	451,302	10/05/2022	...10/01/2052 ...
717883-SD-5	Philadelphia PA Sch Dist GO Build Amer Bd	..CF..	.....	.....	.. 1.E FE ..	20,000,000	..91.1870	18,237,400	20,000,000	20,000,000	.....	.....	.....	.....	..5.060	5.060	MS	337,333	1,012,000	10/20/2016	...09/01/2042 ...
736688-LX-8	Portland OR Comm College GO Txb1 Pension .....	.....	.....	2	.. 1.B FE ..	5,000,000	..98.6520	4,932,590	5,000,000	5,000,000	.....	.....	.....	.....	..4.637	4.637	JD	19,321	231,850	11/07/2018	...06/01/2038 ...
73723R-H9-7	Portsmouth VA GO Bld Amer Bd Ser B .....	.....	.....	2	.. 1.C FE ..	9,306,844	..83.5840	7,836,028	9,375,000	9,324,735	.....	4,317	.....	.....	..2.500	2.561	FA	97,656	234,375	08/13/2019	...02/01/2034 ...
743756-AC-2	Prov St Joseph Health Obl Unsecured Nt Ser I .....	.....	.....	1	.. 1.F FE ..	15,000,000	..76.8210	11,523,075	15,000,000	15,000,000	.....	.....	.....	.....	..3.744	3.744	AO	140,400	561,600	09/20/2016	...10/01/2047 ...
743756-AE-8	Prov St Joseph Health Obl Unsecured Ser A .....	.....	.....	1	.. 1.F FE ..	15,000,000	..77.3720	11,605,830	15,000,000	15,000,000	.....	.....	.....	.....	..3.930	3.930	AO	147,375	589,500	01/30/2018	...10/01/2048 ...
748508-B5-6	Quincy MA GO Txb1 .....	.....	.....	2	.. 1.C FE ..	5,000,000	..80.2740	4,013,720	5,000,000	5,000,000	.....	.....	.....	.....	..2.990	2.990	JD	6,844	149,500	12/15/2021	...12/15/2039 ...
758449-SG-8	Reedy Creek Impt Dist FL GO Txb1 Ref Ser A .....	.....	.....	1	.. 1.D FE ..	2,570,000	..79.0500	2,031,580	2,570,000	2,570,000	.....	.....	.....	.....	..2.547	2.547	JD	5,455	65,458	02/05/2020	...06/01/2035 ...
758449-SH-6	Reedy Creek Impt Dist FL GO Txb1 Ref Ser A .....	.....	.....	.....	.. 1.D FE ..	2,425,000	..78.2930	1,898,603	2,425,000	2,425,000	.....	.....	.....	.....	..2.731	2.731	JD	5,519	66,227	02/05/2020	...06/01/2038 ...
797272-RF-0	San Digo CA Community CLG DIST Txb1-Ref-Ser B .....	.....	.....	2	.. 1.B FE ..	300,000	..86.4620	259,387	300,000	300,000	.....	.....	.....	.....	..2.877	2.877	FA	3,596	8,631	09/18/2019	...08/01/2033 ...
797272-RG-8	San Digo CA Community CLG DIST Txb1-Ref-Ser B .....	.....	.....	2	.. 1.B FE ..	3,888,000	..83.8420	3,259,773	3,888,000	3,888,000	.....	.....	.....	.....	..3.316	3.316	FA	53,719	128,926	09/18/2019	...08/01/2041 ...
797272-RH-6	San Digo CA Community CLG DIST Txb1-Ref-Ser B .....	.....	.....	2	.. 1.B FE ..	1,247,000	..85.7120	1,068,826	1,247,000	1,247,000	.....	.....	.....	.....	..2.977	2.977	FA	15,468	37,123	09/18/2019	...08/01/2034 ...
982696-SF-4	Wyandotte Cnty KS Sch Dist Txb1 Ref Ser B .....	.....	.....	2	.. 1.D FE ..	2,630,000	..75.1020	1,975,183	2,630,000	2,630,000	.....	.....	.....	.....	..3.170	3.170	MS	27,790	83,371	02/04/2020	...09/01/2046 ...
0619999999 Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						217,096,444	XXX	191,923,571	210,970,000	215,352,294	.....	(325,897)	.....	.....	XXX	XXX	XXX	2,518,738	8,706,553	XXX	XXX
0709999999 Total - U.S. Political Subdivisions Bonds						217,096,444	XXX	191,923,571	210,970,000	215,352,294	.....	(325,897)	.....	.....	XXX	XXX	XXX	2,518,738	8,706,553	XXX	XXX
010268-CX-6	Alabama Fed Aid Hll Fin AuthRev Txb1 Ser B .....	.....	.....	2	.. 1.C FE ..	80,3270	.....	803,271	1,000,000	1,000,000	.....	.....	.....	.....	..2.650	2.650	MS	8,833	26,500	10/07/2021	...09/01/2037 ...
010869-HT-5	Alameda CA Corr Trans Auth Rev Txb1 Ref Sub B Cap Apprec Bd	..0@..	.....	.....	.. 1.E FE ..	21,138,250	..78.5420	27,489,805	35,000,000	28,461,822	.....	1,212,462	.....	.....	..0.000	4.401	N/A .....	.....	.....	02/24/2017	...10/01/2028 ...
010869-JF-3	Alameda CA Corr Trans Auth Rev Txb1 Ref Snr Lien Ser B .....	.....	.....	1	.. 1.G FE ..	2,085,306	..39.4960	2,460,626	6,230,000	2,210,359	.....	86,985	.....	.....	..0.000	11.546	MAT .....	.....	.....	07/01/2022	...10/01/2039 ...

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
010869-JL-0	Alameda CA Corr Trans Auth Rev TxbI Ref Snr Lien Ser B			1	1.E FE	4,580,000	99.2990	4,547,871	4,580,000	4,580,000					5.396	5.396	AO	61,784	247,137	07/01/2022	10/01/2046
02765U-CR-3	American Mun Pwr Ohio Inc Rev Bld Amer Bd Prairie St Ser C				1.F FE	10,686,544	108.4460	9,738,451	8,980,000	10,417,049		(45,262)			6.053	4.768	FA	205,345	543,559	04/05/2017	02/15/2043
02765U-CY-8	American Mun Pwr Ohio Inc Rev Bld Amer Bd			1	1.F FE	10,019,200	113.7220	9,666,396	8,500,000	9,779,370		(36,681)			6.449	5.216	FA	207,085	548,165	02/07/2017	02/15/2044
02765U-PH-1	American Mun Pwr Ohio Inc Rev TxbI-Ref Prairie St Engy Ser D			1	1.F FE	4,834,000	88.8730	4,296,140	4,834,000	4,834,000					3.014	3.014	FA	55,041	145,697	11/06/2019	02/15/2031
02765U-PJ-7	American Mun Pwr Ohio Inc Rev TxbI-Ref- Pr St Ener Cam Ser D			1	1.F FE	5,092,000	87.6880	4,465,078	5,092,000	5,092,000					3.114	3.114	FA	59,902	158,565	11/06/2019	02/15/2032
047870-SN-1	Atlanta GA Wtr & Wstwr Rev TxbI-Ref			2	1.D FE	2,100,000	80.9390	1,699,719	2,100,000	2,100,000					2.257	2.257	MN	7,900	47,397	10/15/2020	11/01/2035
114894-ZR-2	Broward Cnty FL Arpt Sys Rev TxbI Ref Ser C			1	1.E FE	1,457,500	89.1690	1,299,644	1,457,500	1,457,500					2.734	2.734	AO	9,962	39,848	11/01/2019	10/01/2030
114894-ZS-0	Broward Cnty FL Arpt Sys Rev TxbI Ref Ser C			1	1.E FE	3,510,800	87.8240	3,083,325	3,510,800	3,510,800					2.814	2.814	AO	24,698	98,794	11/01/2019	10/01/2031
114894-ZU-5	Broward Cnty FL Arpt Sys Rev TxbI Ref Ser C			1	1.E FE	1,273,000	86.1990	1,097,316	1,273,000	1,273,000					3.034	3.034	AO	9,656	38,623	11/01/2019	10/01/2033
114894-ZV-3	Broward Cnty FL Arpt Sys Rev TxbI Ref Ser C			1	1.E FE	1,578,450	85.2370	1,345,427	1,578,450	1,578,450					3.084	3.084	AO	12,170	48,679	11/01/2019	10/01/2034
114894-ZW-1	Broward Cnty FL Arpt Sys Rev TxbI Ref Ser C			1	1.E FE	2,044,450	83.3210	1,703,448	2,044,450	2,044,450					3.477	3.477	AO	17,771	71,086	11/01/2019	10/01/2043
13032U-D9-6	CA St Hlth Fxns Fing Auth Rev TxbI Social Bonds			1	1.D FE	4,000,000	90.1590	3,606,376	4,000,000	4,000,000					4.353	4.353	JD	14,510	174,120	03/30/2022	06/01/2041
13033W-3Y-7	California I & E Dev Bk Rev Bld Amer Bd CA Infrs Econ Dev	CF			1.D FE	25,397,750	115.8930	23,178,520	20,000,000	24,822,778		(95,367)			6.486	4.827	MN	165,753	1,297,200	02/14/2017	05/15/2049
13077C-TL-8	California St Univ Rev Bld Amer Bd	CF		1	1.D FE	5,778,476	112.8280	4,964,432	4,400,000	5,535,721		(41,275)			6.484	4.383	MN	47,549	285,296	05/16/2017	11/01/2041
13077D-KT-8	California St Univ Rev TxbI Ref Ser B			1	1.D FE	2,120,000	79.3610	1,682,447	2,120,000	2,120,000					3.065	3.065	MN	10,830	64,978	02/06/2020	11/01/2042
155498-MR-6	Charlotte-Mecklenburg Hosp Rev TxbI-Atrium Health-Ser A			2	1.G FE	500,000	74.5610	372,803	500,000	500,000					3.267	3.267	JJ	8,168	16,335	10/07/2021	01/01/2045
160853-VC-8	Chicago IL O'Hare Int Arpt Rev Bld Amer Bd			1	1.D FE	7,500,000	74.0850	5,556,390	7,500,000	7,500,000					3.204	3.204	JJ	110,805	240,300	05/21/2021	01/15/2051
167593-AP-7	Chicago IL O'Hare Int Arpt Rev TxbI Ref Gen Senior Lien Ser C			1	1.E FE	9,758,175	110.9710	8,322,833	7,500,000	9,247,251		(75,730)			6.145	4.139	JJ	230,438	460,875	04/07/2016	01/01/2040
167593-H7-0	Chicago IL O'Hare Int Arpt Rev AMT Ref Sen Lien Ser A			1	1.E FE	11,690,000	96.0120	11,223,768	11,690,000	11,690,000					4.572	4.572	JJ	267,233	534,467	12/06/2018	01/01/2054
167593-L7-5	Chicago IL Transit Auth Rev TxbI Pension Fdg Ser A			2	1.E FE	9,783,000	98.6580	9,865,820	10,000,000	9,798,666		3,326			4.375	4.500	JJ	218,750	437,500	12/06/2018	01/01/2053
167725-AC-4	Chicago IL Transit Auth Rev Bld Amer Bd Ser B				1.C FE	6,716,942	114.2090	5,836,090	5,110,000	6,432,237		(50,391)			6.899	4.669	JD	29,378	352,539	08/09/2017	12/01/2040
16772P-AQ-9	Chicago IL Transit Auth Rev Bld Amer Bd Ser B				1.C FE	30,001,615	109.1270	27,620,145	25,310,000	29,143,246		(143,172)			6.200	4.875	JD	130,768	1,569,220	02/21/2017	12/01/2040
16772P-CQ-7	Chicago IL Transit Auth Rev TxbI-Ref-Ser B			1	1.C FE	3,750,000	92.3030	3,461,359	3,750,000	3,750,000					3.052	3.052	JD	9,538	114,450	08/28/2020	12/01/2029
17131R-BK-1	Chula Vista CA Pension TxbI			1	1.C FE	9,108,000	67.1320	6,114,337	9,108,000	9,108,000					2.805	2.805	JD	21,290	255,479	02/12/2021	06/01/2045
186352-SL-5	Cleveland OH Airport Sys Rev TxbI-Ref-Ser A			1	1.F FE	4,337,366	93.5120	4,039,714	4,320,000	4,328,848		(2,068)			2.742	2.688	JJ	59,227	118,454	09/18/2019	01/01/2028
186352-SM-3	Cleveland OH Airport Sys Rev TxbI-Ref-Ser A				1.F FE	3,499,000	92.1390	3,223,947	3,499,000	3,499,000					2.792	2.792	JJ	48,846	97,692	09/18/2019	01/01/2029
186352-SN-1	Cleveland OH Airport Sys Rev TxbI-Ref-Ser A				1.F FE	7,606,000	90.7630	6,903,419	7,606,000	7,606,000					2.832	2.832	JJ	107,701	215,402	09/18/2019	01/01/2030
186352-SP-6	Cleveland OH Airport Sys Rev TxbI-Ref-Ser A				1.F FE	5,992,000	89.3050	5,351,180	5,992,000	5,992,000					2.882	2.882	JJ	86,345	172,689	09/18/2019	01/01/2031
19954K-AQ-4	Columbus OH Regional Airport TxbI			2	1.G FE	400,000	87.4030	348,136	400,000	400,000					4.059	4.059	JD	722	16,236	04/18/2019	12/15/2039
19954K-AR-2	Columbus OH Regional Airport TxbI			2	1.G FE	250,000	84.3650	210,912	250,000	250,000					4.199	4.199	JD	467	10,498	04/18/2019	12/15/2048
20281P-CS-9	Commonwealth PA Fin Auth Rev Bld Amer Bd Ser B			1	1.E FE	2,150,000	99.8810	2,147,437	2,150,000	2,150,000					5.653	5.653	JD	10,128	121,540	11/04/2009	06/01/2024
20281P-CT-7	Commonwealth PA Fin Auth Rev Bld Amer Bd Ser B			1	1.E FE	4,188,713	109.5010	3,695,642	3,375,000	3,955,197		(25,283)			6.218	4.644	JD	17,488	209,858	05/01/2012	06/01/2039
20281P-KG-6	Commonwealth PA Fin Auth Rev TxbI Ser A				1.E FE	10,000,000	93.0980	9,309,770	10,000,000	10,000,000					4.144	4.144	JD	34,533	414,400	10/20/2016	06/01/2038
20281P-KL-5	Commonwealth PA Fin Auth Rev Bd Ser A				1.E FE	5,000,000	94.6490	4,732,445	5,000,000	5,000,000					4.014	4.014	JD	16,725	200,700	10/20/2016	06/01/2033
20281P-KW-1	Commonwealth PA Fin Auth Rev TxbI Ser A				1.E FE	7,555,930	87.7460	6,629,996	7,555,930	7,555,930					3.807	3.807	JD	23,971	287,654	05/09/2019	06/01/2041
21969A-AM-4	Corona CA Pension Oblig TxbI				1.B FE	500,000	80.5190	402,597	500,000	500,000					2.572	2.572	MN	2,143	12,860	09/30/2021	05/01/2033
21969A-AN-2	Corona CA Pension Oblig TxbI				1.B FE	400,000	79.7060	318,825	400,000	400,000					2.702	2.702	MN	1,801	10,808	09/30/2021	05/01/2034
235036-AR-8	Dallas-Ft Worth Intl Arpt Rev TxbI Ref Ser A			2	1.E FE	3,705,000	88.1870	3,267,321	3,705,000	3,705,000					2.554	2.554	MN	15,771	94,626	08/08/2019	11/01/2030

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
235036-4S-6	Dallas-Ft Worth Intl Arpt Rev Txbl Ref Ser A	2 .....	.....	.....	1.E FE	4,460,000	86.0320	3,837,005	4,460,000	4,460,000 .....	.....	.....	.....	.....	2.624	2.624	MN	19,505	117,030	08/08/2019	11/01/2031
235036-4V-9	Dallas-Ft Worth Intl Arpt Rev Txbl Ref Ser A	2 .....	.....	.....	1.E FE	9,930,000	80.8640	8,029,755	9,930,000	9,930,000 .....	.....	.....	.....	.....	3.344	3.344	MN	55,343	332,059	08/08/2019	11/01/2045
235036-4X-5	Dallas-Ft Worth Intl Arpt Rev Txbl Ref Ser A .....	.....	.....	.....	1.E FE	2,000,000	78.4430	1,568,854	2,000,000	2,000,000 .....	.....	.....	.....	.....	3.144	3.144	MN	10,480	62,880	08/08/2019	11/01/2045
23503C-AN-7	Dallas-Ft Worth Intl Arpt Rev Txbl Ref Ft Worth Intl AirSerC	1 .....	.....	.....	1.E FE	15,949,780	93.6360	14,981,776	16,000,000	15,951,298 .....	.....	856 .....	.....	.....	4.507	4.526	MN	120,187	721,120	04/12/2022	11/01/2051
235241-VR-4	Dallas TX Area Rapid Tr Rev Txbl Ref Denver City & Cnty Co Arpt Rev AMT Tax Expt Ref	1 .....	.....	.....	1.C FE	840,000	82.0740	689,422	840,000	840,000 .....	.....	.....	.....	.....	2.378	2.378	JD	1,665	19,975	10/30/2020	12/01/2033
249182-LP-9	Ser A	2 .....	.....	.....	1.E FE	22,720,090	93.1930	21,434,459	23,000,000	22,747,261 .....	.....	5,770 .....	.....	.....	4.000	4.071	JD	76,667	920,000	08/15/2018	12/01/2048
249182-PV-2	Denver City & Cnty Co Arpt Rev Txbl-Ref-Ser C	1 .....	.....	.....	1.D FE	2,978,000	83.2950	2,480,534	2,978,000	2,978,000 .....	.....	.....	.....	.....	2.617	2.617	MN	9,958	77,934	10/16/2020	11/15/2033
249218-AK-4	Denver CO Pub Schs Rev Taxable Ser B .....	.....	.....	.....	1.D FE	6,762,500	115.4910	5,774,550	5,000,000	6,351,893 .....	.....	(68,885) .....	.....	.....	7.017	4.403	JD	15,593	350,850	04/04/2017	12/15/2037
254845-RM-4	Dist of Columbia WTR & SWR Taxable Ref Ser D	2 .....	.....	.....	1.C FE	6,000,000	79.1230	4,747,380	6,000,000	6,000,000 .....	.....	.....	.....	.....	3.207	3.207	AO	48,105	192,420	10/09/2019	10/01/2048
305734-AC-9	Fairview Health Services Sr Nt	1 .....	.....	.....	2.A FE	250,000	68.5370	171,344	250,000	250,000 .....	.....	.....	.....	.....	3.456	3.456	MN	1,104	8,640	10/06/2021	11/15/2051
31359Y-DZ-7	FMMA Strips	..0 .....	.....	.....	1.A	5,006,965	76.8710	11,914,928	15,500,000	11,466,698 .....	.....	573,683 .....	.....	.....	0.000	5.199	N/A .....	.....	.....	11/08/2007	11/15/2029
345105-JG-6	Foothill Estrn Transprtn Txbl Toll Road Ref Ser A	1 .....	.....	.....	1.E FE	3,465,000	79.7320	2,762,724	3,465,000	3,465,000 .....	.....	.....	.....	.....	3.924	3.924	JJ	62,696	135,967	12/11/2019	01/15/2053
345105-KA-7	Foothill Estrn Transprtn Txbl Ref Ser B Ser Lien	1 .....	.....	.....	1.E FE	2,500,000	72.8860	1,822,160	2,500,000	2,500,000 .....	.....	.....	.....	.....	2.962	2.962	JJ	34,145	74,050	01/27/2021	01/15/2046
37310P-AF-8	Georgetown University Sr Nt	..LS .....	.....	.....	1.G FE	1,007,350	103.8180	1,038,175	1,000,000	1,007,261 .....	.....	(89) .....	.....	.....	5.115	5.067	AO	12,788	24,012	04/11/2023	04/01/2053
38611T-DL-8	Grand Parkway Trans Corp Txbl-Ref-Sub Tier Toll Ser B	1 .....	.....	.....	1.C FE	6,250,000	75.6050	4,725,281	6,250,000	6,250,000 .....	.....	.....	.....	.....	3.236	3.236	AO	50,563	202,250	02/12/2020	10/01/2052
403720-GT-6	Gwinnett Cnty GA Dev Auth Rev Txbl Gwin Ctr Exp & Pkg Dk Prj	2 .....	.....	.....	1.A FE	1,876,331	92.1910	1,728,579	1,875,000	1,875,713 .....	.....	(136) .....	.....	.....	4.060	4.051	MS	25,375	76,125	07/25/2018	09/01/2036
403720-GU-3	Gwinnett Cnty GA Dev Auth Rev Gwinnett Ctr Exp & Pck Deck Pr	2 .....	.....	.....	1.A FE	1,999,680	91.5210	1,830,424	2,000,000	1,999,795 .....	.....	11 .....	.....	.....	4.070	4.071	MS	27,133	81,400	07/25/2018	09/01/2037
403720-GV-1	Gwinnett Cnty GA Dev Auth Rev Gwinnett Ctr Exp & Pck Deck Pr	2 .....	.....	.....	1.A FE	1,999,680	90.9340	1,818,688	2,000,000	1,999,792 .....	.....	10 .....	.....	.....	4.090	4.091	MS	27,267	81,800	07/25/2018	09/01/2038
403720-GW-9	Gwinnett Cnty GA Dev Auth Rev Gwinnett Ctr Exp & Pck Deck Pr	2 .....	.....	.....	1.A FE	1,999,660	90.1100	1,802,194	2,000,000	1,999,772 .....	.....	10 .....	.....	.....	4.100	4.101	MS	27,333	82,000	07/25/2018	09/01/2039
403720-GX-7	Gwinnett Cnty GA Dev Auth Rev Gwinnett Ctr Exp & Pck Deck Pr	2 .....	.....	.....	1.A FE	1,999,660	89.2450	1,784,904	2,000,000	1,999,769 .....	.....	9 .....	.....	.....	4.110	4.111	MS	27,400	82,200	07/25/2018	09/01/2040
41978C-AJ-4	Hawaii Airports Sys Rev Txbl Ser A .....	.....	.....	.....	1.F FE	1,510,000	96.0420	1,450,240	1,510,000	1,510,000 .....	.....	.....	.....	.....	3.125	3.125	JJ	23,594	47,188	07/13/2017	07/01/2026
41978C-AM-7	Hawaii Airports Sys Rev Txbl Ser A	2 .....	.....	.....	1.F FE	1,250,000	94.0180	1,175,220	1,250,000	1,250,000 .....	.....	.....	.....	.....	3.475	3.475	JJ	21,719	43,438	07/13/2017	07/01/2029
41978C-AN-5	Hawaii Airports Sys Rev Txbl Ser A	2 .....	.....	.....	1.F FE	1,675,000	93.3030	1,562,824	1,675,000	1,675,000 .....	.....	.....	.....	.....	3.575	3.575	JJ	29,941	59,881	07/13/2017	07/01/2030
41978C-AP-0	Hawaii Airports Sys Rev Txbl Ser A	2 .....	.....	.....	1.F FE	1,500,000	92.5030	1,387,547	1,500,000	1,500,000 .....	.....	.....	.....	.....	3.675	3.675	JJ	27,563	55,125	07/13/2017	07/01/2031
41978C-AQ-8	Hawaii Airports Sys Rev Txbl Ser A	2 .....	.....	.....	1.F FE	1,500,000	91.8520	1,377,782	1,500,000	1,500,000 .....	.....	.....	.....	.....	3.775	3.775	JJ	28,313	56,625	07/13/2017	07/01/2032
41978C-BJ-3	Hawaii Airports Sys Rev Txbl Ref Ser A	2 .....	.....	.....	1.F FE	531,762	77.5230	542,660	700,000	540,299 .....	.....	6,619 .....	.....	.....	2.970	5.120	JJ	10,395	20,790	09/13/2022	07/01/2039
432275-AG-0	Hillsborough Cnty Fl Aviation Txbl Tampa Intl Arpt - Ser B .....	.....	.....	.....	1.F FE	5,000,000	99.1270	4,956,340	5,000,000	5,000,000 .....	.....	.....	.....	.....	3.901	3.901	AO	48,763	195,050	08/19/2015	10/01/2024
432275-AH-8	Hillsborough Cnty Fl Aviation Txbl Tampa Intl Arpt - Ser B .....	.....	.....	.....	1.F FE	3,880,000	98.9560	3,839,477	3,880,000	3,880,000 .....	.....	.....	.....	.....	3.981	3.981	AO	38,616	154,463	08/19/2015	10/01/2025
432275-AJ-4	Hillsborough Cnty Fl Aviation Txbl Tampa Intl Arpt - Ser B	2 .....	.....	.....	1.F FE	7,500,000	99.1850	7,438,883	7,500,000	7,500,000 .....	.....	.....	.....	.....	4.151	4.151	AO	77,831	311,325	08/19/2015	10/01/2026
432275-AP-0	Hillsborough Cnty Fl Aviation Txbl Tampa Intl Arpt - Ser B	2 .....	.....	.....	1.F FE	1,505,000	100.4480	1,511,741	1,505,000	1,505,000 .....	.....	.....	.....	.....	5.170	5.170	AO	19,452	77,809	08/19/2015	10/01/2035
432275-AQ-8	Hillsborough Cnty Fl Aviation Txbl Tampa Intl Arpt - Ser B	2 .....	.....	.....	1.F FE	5,000,000	100.2480	5,012,380	5,000,000	5,000,000 .....	.....	.....	.....	.....	5.250	5.250	AO	65,625	262,500	08/19/2015	10/01/2041
432308-T8-7	Hillsborough Cnty Fl Aviation Txbl Tampa Intl Arpt - Ser A	1 .....	.....	.....	1.E FE	3,932,500	85.8100	3,374,478	3,932,500	3,932,500 .....	.....	.....	.....	.....	3.174	3.174	AO	31,204	124,818	02/24/2022	10/01/2032
432308-T9-5	Hillsborough Cnty Fl Aviation Txbl Tampa Intl Arpt - Ser A	1 .....	.....	.....	1.E FE	8,725,000	84.9560	7,412,394	8,725,000	8,725,000 .....	.....	.....	.....	.....	3.274	3.274	AO	71,414	285,657	02/24/2022	10/01/2033
44244C-TQ-0	Houston TX Util Sys Rev Txbl Ref 1st Lien Ser E	2 .....	.....	.....	1.C FE	7,500,000	96.2320	7,217,378	7,500,000	7,500,000 .....	.....	.....	.....	.....	3.973	3.973	MN	38,075	297,975	08/08/2018	11/15/2031

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44244C-TT-4	Houston TX Util Sys Rev Txb1 Ref 1st Lien Ser E	2			1.C FE	3,000,000	.93.8910	2,816,730	3,000,000	3,000,000					4.172	4.172	MN	15,993	125,160	08/08/2018	11/15/2038
44244C-XU-6	Houston TX Util Sys Rev Txb1 Ref 1st Lien Ser C	2			1.C FE	5,725,000	.87.5010	5,009,438	5,725,000	5,725,000					2.355	2.355	MN	17,227	134,824	08/21/2019	11/15/2030
44244C-XV-4	Houston TX Util Sys Rev Txb1 Ref 1st Lien Ser C	2			1.C FE	17,175,000	.86.1500	14,796,177	17,175,000	17,175,000					2.455	2.455	MN	53,877	421,646	08/21/2019	11/15/2031
44244C-XW-2	Houston TX Util Sys Rev Txb1 Ref 1st Lien Ser C	2			1.C FE	4,007,500	.84.8300	3,399,542	4,007,500	4,007,500					2.505	2.505	MN	12,827	100,388	08/21/2019	11/15/2032
45174X-AA-0	IHC Health Services Inc Sec Nt	1			1.B FE	27,100,000	.91.0690	24,679,645	27,100,000	27,100,000					4.131	4.131	MN	143,047	1,119,501	06/26/2018	05/15/2048
452024-GT-3	Illinois Mun Elec Agy Supp Rev Bld Amer Bd	1			1.E FE	21,304,740	108.8640	18,506,948	17,000,000	20,087,989		(208,015)			6.832	4.710	FA	483,933	1,161,440	05/02/2017	02/01/2035
452252-FH-7	Illinois St Toll Hwy Auth Rev Bld Amer Bd	1			1.D FE	2,500,000	109.9930	2,749,823	2,500,000	2,500,000					6.184	6.184	JJ	77,300	154,600	05/12/2009	01/01/2034
452252-FK-0	Illinois St Toll Hwy Auth Rev Bld Amer Bd	1			1.D FE	11,799,404	108.2100	11,280,913	10,425,000	11,382,912		(68,545)			5.851	4.738	JD	50,831	609,967	02/03/2017	12/01/2034
45506E-CL-5	Indiana Fin Auth-Txb1 TXBL-Green Bond-OH				1.F FE	3,000,000	.75.9790	2,279,364	3,000,000	3,000,000					3.051	3.051	JJ	45,765	91,530	10/01/2021	01/01/2051
45884A-D7-5	Intermountain Pwr Agy UT Rev Txb1e Ref Ser B	1			1.D FE	2,574,900	100.8680	2,562,047	2,540,000	2,570,252		(2,784)			5.250	5.076	JJ	66,675	133,350	05/02/2022	07/01/2045
462590-NQ-9	Iowa Student Ln Liq Corp Rev Txb1-Ser-A	2			1.C FE	17,370,000	105.2790	18,286,945	17,370,000	17,370,000					6.494	6.494	JD	94,001	310,202	08/09/2023	12/01/2043
463632-4P-1	Bds	1			1.A FE	22,204,304	115.0310	19,210,227	16,700,000	21,070,860		(180,207)			6.622	4.364	MN	184,312	1,105,874	04/03/2017	05/01/2040
47770V-AY-6	JobsOH Beverage System Rev Stwd Liq Prof Tm Bd Txb1 Ser B	1			1.D FE	18,000,000	.98.2470	17,684,478	18,000,000	18,000,000					3.985	3.985	JJ	358,650	717,300	01/29/2013	01/01/2029
47770V-BQ-2	JobsOH Beverage System Rev Stwd Liq Prof Rev Txb1 Ser A	1			1.D FE	4,500,000	.81.6110	3,672,486	4,500,000	4,500,000					2.833	2.833	JJ	63,743	127,485	01/24/2020	01/01/2038
485429-Z7-2	Kansas St Dev Fin Auth Rev Txb1 Ser H	1			1.E FE	23,004,712	.98.6300	23,676,011	24,005,000	23,152,725		21,477			4.927	5.205	AO	249,687	1,182,726	10/01/2015	04/15/2045
48542R-SV-7	Kansas St Dev Fin Auth Rev Txb1 Ser K	1			1.D FE	2,480,765	.72.2930	2,530,241	3,500,000	2,503,738		17,893			2.774	4.618	MN	16,182	97,090	09/15/2022	05/01/2051
487312-AD-2	Keenan Ft Detrick Energy REV Sr Nt	1			1.D FE	3,066,280	.82.4180	2,472,525	3,000,000	3,060,217		(1,436)			4.166	4.036	MN	15,970	124,980	06/05/2019	11/15/2048
490728-C3-4	Kent OH St Univ Rev Txb1 Ref Kent St Univ Ser B	2			1.D FE	3,600,000	.83.3480	3,000,517	3,600,000	3,600,000					3.333	3.333	MN	19,998	119,988	01/16/2020	05/01/2040
490728-C4-2	Kent OH St Univ Rev Txb1 Ref Kent St Univ Ser B	2			1.D FE	3,600,000	.80.3190	2,891,495	3,600,000	3,600,000					3.383	3.383	MN	20,298	121,788	01/16/2020	05/01/2042
49151F-NT-3	Kentucky ST Prop & Bldgs Rev Bld Amer Bd Proj No 99 Ser C				1.E FE	1,230,200	103.8470	1,038,466	1,000,000	1,123,920		(15,572)			5.921	3.841	MN	9,868	59,210	04/06/2016	11/01/2030
49151F-QY-9	Kentucky ST Prop & Bldgs Rev Bld Amer Bd Proj No 95 AGM-CR				1.E FE	11,224,800	104.4200	9,397,791	9,000,000	10,081,241		(168,851)			6.573	4.141	FA	246,488	591,570	03/29/2016	08/01/2029
516391-DU-0	Lansing Michigan Brd Wtr Lt Ut Txb1 Ref Ser B	1			1.D FE	3,460,000	.85.5190	2,958,940	3,460,000	3,460,000					3.525	3.525	JJ	60,983	121,965	12/13/2019	07/01/2041
51771F-AU-0	Las Vegas Convtn & Vistrs Rev Series B	2			1.D FE	17,073,749	.97.1010	16,814,078	17,316,000	17,096,127		4,833			4.000	4.081	JJ	346,320	692,640	09/14/2018	07/01/2049
544435-C3-2	Los Angeles CA Dep of Arpts Bld Amer Bd Dir Pmt Iss C	1			1.D FE	6,461,847	110.0980	5,400,287	4,905,000	6,138,702		(55,511)			6.582	4.325	MN	41,253	322,847	06/15/2017	05/15/2039
54445C-AK-9	Los Angeles CA Dep of Arpt Rev Txb1 Green Bond Rent Car Ser A	1			1.E FE	6,250,000	.88.6770	5,542,294	6,250,000	6,250,000					4.242	4.242	MN	33,877	265,125	03/03/2022	05/15/2048
54627R-AN-0	LA Local Govt Envrnmntl Facs Txb1-LA Ult Rest Corp Ser A				1.A FE	13,200,000	.93.0740	12,285,768	13,200,000	13,200,000					4.275	4.275	FA	235,125	677,160	05/12/2022	02/01/2036
57563R-QK-8	Massachusetts Educ Fin Rev Txb1 Ser A	2			1.C FE	2,745,000	.92.1780	2,530,275	2,745,000	2,745,000					3.775	3.775	JJ	51,812	103,624	05/03/2019	07/01/2035
57563R-SU-4	Massachusetts Educ Fin Rev Txb1 Ser A	2			1.C FE	6,900,000	.97.5000	6,727,521	6,900,000	6,900,000					4.949	4.949	JJ	170,741	349,069	06/03/2022	07/01/2038
57563R-TM-1	Massachusetts Educ Fin Rev Txb1 Ser A	2			1.C FE	19,751,600	102.4550	20,490,940	20,000,000	19,755,271		3,671			5.950	6.055	JJ	628,056		06/02/2023	07/01/2044
576000-XQ-1	Massachusetts St Sch Bldg Rev Txb1-Ref-Sub-Ser B	2			1.C FE	5,906,150	.86.0960	5,084,929	5,906,150	5,906,150					3.395	3.395	AO	42,331	200,514	11/07/2019	10/15/2040
576051-WF-9	Mass State Water Authority Taxable Ref Green Bond Ser F	2			1.B FE	1,310,000	.84.7270	1,109,924	1,310,000	1,310,000					2.553	2.553	FA	13,935	33,444	10/10/2019	08/01/2032
576051-WH-5	Mass State Water Authority Taxable Ref Green Bond Ser F	2			1.B FE	3,302,500	.82.8630	2,736,564	3,302,500	3,302,500					2.723	2.723	FA	37,470	89,927	10/10/2019	08/01/2034
59164G-EW-8	Metro Wstwtr Recl Dist Co Rev Txb1-Ref-Ser B	1			1.B FE	40,000	.86.7070	34,683	40,000	40,000					2.863	2.863	AO	286	1,145	11/15/2019	04/01/2033
59164G-EX-6	Metro Wstwtr Recl Dist Co Rev Txb1-Ref-Ser B	2			1.B FE	6,110,000	.85.7110	5,236,954	6,110,000	6,110,000					2.913	2.913	AO	44,496	177,984	11/15/2019	04/01/2034
59164G-FA-5	Metro Wstwtr Recl Dist Co Rev Txb1-Ref-Ser B	2			1.B FE	40,000	.82.4050	32,962	40,000	40,000					3.158	3.158	AO	316	1,263	11/15/2019	04/01/2041
592041-ZW-0	Nashville & Davidson Rev Txb1 Vanderbilt Univ Ser B	1			1.F FE	2,350,000	.66.6830	1,567,053	2,350,000	2,350,000					3.235	3.235	JJ	38,011	76,023	10/29/2021	07/01/2052

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		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
592090-IMB-7	Met Govt Nash & Davidsoncnty T Txbl-Stadium Proj-Ser D				1.C FE	1,000,000	106.0020	1,060,015	1,000,000	1,000,000					5.447	5.447	JJ	18,308		08/10/2023	07/01/2043
592098-G5-0	Nashville & D Cnty TN Rev Bld Amer Bd Ser B		1		1.C FE	5,000,000	112.6340	5,631,680	5,000,000	5,000,000					6.568	6.568	JJ	164,200	328,400	12/09/2010	07/01/2037
59259Y-BY-4	Metropolitan Trans Auth NY Rev Bld Amer Bd		1		1.G FE	14,221,587	110.3590	15,323,292	13,885,000	14,135,840		(8,850)			6.668	6.484	MN	118,303	925,852	01/20/2010	11/15/2039
59259Y-GF-0	Metropolitan Trans Auth NY Rev Bld Amer Bd Txbl Trans Ser E		1		1.G FE	9,471,330	111.5060	10,035,513	9,000,000	9,469,194		(2,136)			6.814	6.308	MN	78,361	306,630	11/08/2023	11/15/2040
592643-AA-8	Metropolitan Washington DC Rev Bld Amer Bd		1		2.A FE	8,768,486	127.3980	8,376,405	6,575,000	8,447,642		(41,716)			7.462	5.294	AO	122,657	490,627	06/19/2014	10/01/2046
592643-BN-9	Metropolitan Washington DC Rev Bld Amer Bd Ser D		1		2.B FE	9,000,000	132.3480	11,911,284	9,000,000	9,000,000					8.000	8.000	AO	180,000	720,000	05/18/2010	10/01/2047
59333N-U8-4	Miami Dade Cnty FL REV Txbl Ref Sub Rev Ser 2021B		1		1.E FE	585,000	84.1970	492,550	585,000	585,000					2.286	2.286	AO	3,343	13,373	12/10/2020	10/01/2031
59333N-U9-2	Miami Dade Cnty FL REV Txbl Ref Sub Rev Ser 2021B		1		1.E FE	379,429	83.3960	312,735	375,000	378,186		(431)			2.436	2.299	AO	2,284	9,135	12/10/2020	10/01/2032
59333N-V2-6	Miami Dade Cnty FL REV Txbl Ref Sub Rev Ser 2021B		1		1.E FE	510,000	82.4360	420,422	510,000	510,000					2.536	2.536	AO	3,233	12,934	12/10/2020	10/01/2033
59333N-V3-4	Miami Dade Cnty FL REV Txbl Ref Sub Rev Ser 2021B		1		1.E FE	585,000	81.8030	478,549	585,000	585,000					2.636	2.636	AO	3,855	15,421	12/10/2020	10/01/2034
59333N-V4-2	Miami Dade Cnty FL REV Txbl Ref Sub Rev Ser 2021B		1		1.E FE	880,000	80.9100	712,008	880,000	880,000					2.686	2.686	AO	5,909	23,637	12/10/2020	10/01/2035
59333P-2N-7	Miami-Dade Cnty FL Rev Txbl Ref Ser D		2		1.E FE	2,500,000	93.0740	2,326,858	2,500,000	2,500,000					3.454	3.454	AO	21,588	86,350	08/11/2017	10/01/2030
59333P-2O-0	Miami-Dade Cnty FL Rev Txbl Ref Ser D		2		1.E FE	3,000,000	90.6740	2,720,214	3,000,000	3,000,000					3.554	3.554	AO	26,655	106,620	08/11/2017	10/01/2032
59333P-2S-6	Miami-Dade Cnty FL Rev Txbl Ref Ser D		2		1.E FE	7,745,000	85.0470	6,586,851	7,745,000	7,745,000					3.982	3.982	AO	77,101	308,406	08/11/2017	10/01/2041
59333P-3R-7	Miami-Dade Cnty FL Rev Txbl Ref Ser C		2		1.E FE	3,750,000	96.4880	3,618,281	3,750,000	3,750,000					3.862	3.862	AO	36,206	144,825	08/16/2018	10/01/2029
59333P-3U-0	Miami-Dade Cnty FL Rev Txbl Ref Ser C		2		1.E FE	22,935,000	94.6250	21,702,267	22,935,000	22,935,000					4.112	4.112	AO	235,772	943,087	08/16/2018	10/01/2032
59333P-3V-8	Miami-Dade Cnty FL Rev Txbl Ref Ser C		2		1.E FE	7,500,000	93.9110	7,043,333	7,500,000	7,500,000					4.162	4.162	AO	78,038	312,150	08/16/2018	10/01/2033
59333P-4P-0	Miami-Dade Cnty FL Rev Txbl Ref Ser B				1.E FE	790,000	93.5500	739,047	790,000	790,000					3.275	3.275	AO	6,468	25,873	05/10/2019	10/01/2029
59333P-5E-4	Miami-Dade Cnty FL Rev Txbl Ref Aviation Rev Ser E				1.E FE	9,044,383	91.0560	8,235,462	9,044,383	9,044,383					2.399	2.399	AO	54,244	216,975	08/23/2019	10/01/2028
59333P-5G-9	Miami-Dade Cnty FL Rev Txbl Ref Aviation Rev Ser E				1.E FE	14,287,000	87.8080	12,545,058	14,287,000	14,287,000					2.529	2.529	AO	90,330	361,318	08/23/2019	10/01/2030
59333P-V7-0	Miami-Dade Cnty FL Rev Txbl Ref		2		1.E FE	3,500,000	88.7720	3,107,024	3,500,000	3,500,000					3.656	3.656	AO	31,990	127,960	08/04/2016	10/01/2034
59333P-V8-8	Miami-Dade Cnty FL Rev Txbl Ref		2		1.E FE	7,750,000	88.0220	6,821,713	7,750,000	7,750,000					3.706	3.706	AO	71,804	287,215	08/04/2016	10/01/2035
59333P-V9-6	Miami-Dade Cnty FL Rev Txbl Ref		2		1.E FE	4,250,000	87.3830	3,713,756	4,250,000	4,250,000					3.756	3.756	AO	39,908	159,630	08/04/2016	10/01/2036
59334D-L6-6	Miami Dade Cnty Wtr Sewer Rev Txbl Ref Ser C				1.D FE	994,455	90.4810	899,788	994,455	994,455					2.601	2.601	AO	6,466	25,866	10/24/2019	10/01/2029
59334D-LN-2	Miami Dade Cnty Wtr Sewer Rev Txbl Ref Ser C		2		1.D FE	1,944,513	88.2510	1,716,056	1,944,513	1,944,513					2.841	2.841	AO	13,811	55,244	10/24/2019	10/01/2031
59334D-LP-7	Miami Dade Cnty Wtr Sewer Rev Txbl Ref Ser C		2		1.D FE	2,508,200	87.2390	2,188,139	2,508,200	2,508,200					2.911	2.911	AO	18,253	73,014	10/24/2019	10/01/2032
59334D-LQ-5	Miami Dade Cnty Wtr Sewer Rev Txbl Ref Ser C		2		1.D FE	3,081,350	86.3520	2,660,807	3,081,350	3,081,350					2.981	2.981	AO	22,964	91,855	10/24/2019	10/01/2033
59334D-LR-3	Miami Dade Cnty Wtr Sewer Rev Txbl Ref Ser C		2		1.D FE	766,440	85.4020	654,556	766,440	766,440					3.011	3.011	AO	5,769	23,078	10/24/2019	10/01/2034
59335K-FS-1	Miami-Dade Seaport Rev Rev Bond				1.G FE	31,428,457	106.4300	32,397,383	30,440,000	31,427,682		(775)			6.224	5.995	MN	84,204		12/12/2023	11/01/2055
59447T-KA-0	Michigan St Fin Auth Rev Txbl Ref Ser C-1		1		1.D FE	26,640,000	93.6000	24,935,067	26,640,000	26,640,000					3.260	3.260	MN	144,744	868,464	07/29/2016	11/01/2031
59447T-KB-8	Michigan St Fin Auth Rev Txbl Ref Ser C-1		1		1.D FE	7,000,000	90.7670	6,353,655	7,000,000	7,000,000					3.585	3.585	MN	41,825	250,950	07/29/2016	11/01/2035
59447T-KN-2	Michigan St Fin Auth Rev Txbl Ref Ser C-2		1		1.D FE	27,153,210	94.8400	26,080,890	27,500,000	27,265,580		21,891			3.610	3.724	MN	165,458	992,750	06/26/2018	11/01/2032
594615-HX-6	Michigan St Bldg Auth Rev Ser II Txbl Ref		1		1.C FE	5,990,000	78.3840	4,693,027	5,990,000	5,990,000					2.132	2.132	AO	26,960	127,707	09/11/2020	10/15/2034
594698-QS-4	Michigan St Strategic Fd Rev Bds AMT-I-75 Imp Prj		2		1.E FE	14,524,311	100.9690	14,890,879	14,748,000	14,561,396		7,483			4.250	4.358	JD	1,741	626,790	01/11/2019	12/31/2038
594698-QU-9	Michigan St Strategic Fd Rev Bds AMT-I-75 Imp Prj		2		1.E FE	4,896,783	101.2860	5,016,710	4,953,000	4,902,288		1,107			4.500	4.570	JD	619	222,885	11/15/2018	06/30/2048
594712-UF-6	Michigan St Univ Rev Txbl Ref Ser A		2		1.C FE	13,865,770	95.6160	12,999,951	13,596,000	13,756,747		(24,995)			4.496	4.256	FA	230,927	611,276	04/29/2019	08/15/2048
60636A-MS-9	Missouri St Hlth Educ Rev Txbl Ref Ser B The Wash Univ				1.B FE	2,945,512	71.8930	2,248,810	3,128,000	2,960,701		3,594			3.086	3.385	MS	28,423	96,530	07/19/2019	09/15/2051
60636W-NR-2	Missouri St Hwys & Trans Rev Bld Amer Bd		1		1.B FE	1,000,000	99.8000	998,001	1,000,000	1,000,000					5.002	5.002	MN	8,337	50,020	09/16/2009	05/01/2024
60636W-NT-8	Missouri St Hwys & Trans Rev Bld Amer Bd Comm St Rd	..CF..	1		1.B FE	8,513,435	101.0280	8,587,380	8,500,000	8,502,623		(1,035)			5.252	5.238	MN	74,403	446,420	09/30/2009	05/01/2026
626207-YM-0	Municipal Elec Auth GA Rev Bld Amer Bd	..CF..	1		1.F FE	4,935,047	116.8870	5,542,786	4,742,000	4,921,233		(1,541)			6.655	6.380	AO	78,895	315,580	04/23/2010	04/01/2057

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1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
631060-CU-2	Narragansett Bay RI Wtr Sys Re Txbl Ref Bd	1			1.D FE	3,120,000	.80.1370	2,500,262	3,120,000	3,120,000					2.344	2.344	MS	24,378	73,133	02/27/2020	09/01/2033
646139-X8-3	New Jersey St Tpk Auth Rev Bld Amer Bd Ser A	CF			1.E FE	17,064,761	122.0970	15,994,642	13,100,000	16,217,662		(114,829)			7.102	5.002	JJ	465,181	930,362	09/22/2015	01/01/2041
646140-EA-7	New Jersey St Tpk Auth Rev Txbl-Ref-Ser B	2			1.E FE	1,000,000	.76.5800	765,795	1,000,000	1,000,000					2.782	2.782	JJ	13,910	27,820	01/22/2021	01/01/2040
647719-QK-2	New Orleans LA Rev Ref-Txbl	2			2.A FE	3,000,000	.75.6070	2,268,210	3,000,000	3,000,000					2.241	2.241	JD	5,603	67,230	02/05/2021	06/01/2035
647719-QM-8	New Orleans LA Rev Ref-Txbl	2			2.A FE	1,800,000	.74.7990	1,346,373	1,800,000	1,800,000					2.839	2.839	JD	4,259	51,102	02/05/2021	06/01/2041
647719-QN-6	New Orleans LA Rev Ref-Txbl	2			2.A FE	2,250,000	.69.7770	1,569,980	2,250,000	2,250,000					2.939	2.939	JD	5,511	66,128	02/05/2021	06/01/2045
64971M-S7-8	New York NYC Tran Fin Auth Rev Bld Amer Bd	1			1.A FE	6,000,000	103.2630	6,195,774	6,000,000	6,000,000					5.467	5.467	MN	54,670	328,020	05/19/2010	05/01/2036
64971W-SF-3	NY City NY Trans Fin Auth Rev Txbl-Sub-Ser E-3	2			1.A FE	1,362,150	.95.5120	1,289,405	1,350,000	1,354,349		(1,318)			3.430	3.319	FA	19,294	46,305	07/11/2017	02/01/2029
64971W-GE-5	NY City NY Trans Fin Auth Rev Txbl-Sub-Ser F-3	2			1.A FE	12,825,000	.95.1110	12,198,011	12,825,000	12,825,000					3.110	3.110	MN	66,476	398,858	06/22/2017	05/01/2028
64971W-6F-2	NY City NY Trans Fin Auth Rev Txbl-Sub-Ser F-3	1			1.A FE	11,285,000	.94.1870	10,628,992	11,285,000	11,285,000					3.210	3.210	MN	60,375	362,249	06/22/2017	05/01/2029
64971X-BC-1	NY City Tran Fin Auth Rev Txbl Sub Ser A5	2			1.A FE	10,621,281	.92.8590	9,866,216	10,625,000	10,622,677		263			3.530	3.533	FA	156,276	375,063	08/09/2017	08/01/2031
64985H-ZC-4	New York St Envrnmntl Facs Rev Txbl Ser D	2			1.A FE	1,000,000	.95.4340	954,342	1,000,000	1,000,000					3.061	3.061	JJ	14,115	30,610	10/19/2017	01/15/2028
64985H-ZD-2	New York St Envrnmntl Facs Rev Txbl Ser D	2			1.A FE	1,285,000	.94.6360	1,216,070	1,285,000	1,285,000					3.161	3.161	JJ	18,730	40,619	10/19/2017	01/15/2029
64985H-ZE-0	New York St Envrnmntl Facs Rev Txbl Ser D	2			1.A FE	570,000	.94.0000	535,801	570,000	570,000					3.261	3.261	JJ	8,571	18,588	10/19/2017	01/15/2030
64985T-BH-3	New York St Urban Dev Corp Rev Txbl Ref Ser B	1			1.B FE	6,590,926	.86.0060	5,671,244	6,594,025	6,591,674		219			2.910	2.914	MS	56,500	191,886	10/25/2019	03/15/2033
64986D-EL-5	New York St Envrnmntl Facs Rev Txbl Ref Ser B	2			1.A FE	6,640,000	.95.7400	6,357,163	6,640,000	6,640,000					3.266	3.266	JD	9,638	216,862	04/06/2017	06/15/2028
64986D-EM-3	New York St Envrnmntl Facs Rev Txbl Ref Ser B	2			1.A FE	5,595,000	.95.1280	5,322,417	5,595,000	5,595,000					3.366	3.366	JD	8,370	188,328	04/06/2017	06/15/2029
64986D-EN-1	New York St Envrnmntl Facs Rev Txbl Ref Ser B	2			1.A FE	2,520,000	.94.8720	2,390,764	2,520,000	2,520,000					3.516	3.516	JD	3,938	88,603	04/06/2017	06/15/2030
64990C-ZW-4	New York St Dorm Auth Rev Txbl NY Univ Ser B	1			1.D FE	1,500,000	.93.3380	1,400,072	1,500,000	1,500,000					3.998	3.998	JJ	29,985	59,970	05/17/2017	07/01/2039
64990G-A5-1	NY DORM AUTH-B-TXBL DASNY-B-TXBL-REF-REV				1.D FE	7,889,000	.81.8970	6,460,854	7,889,000	7,889,000					2.219	2.219	JJ	87,528	175,057	02/26/2020	07/01/2035
64990G-GK-2	New York St Dorm Auth Rev Txbl Montefiore Obl Gr Ser B	2			1.E FE	4,577,000	.92.8040	4,268,984	4,600,000	4,579,082		427			4.946	4.978	FA	94,798	227,516	07/27/2018	08/01/2048
650009-S5-3	New York St Twy Auth Gen Rev Txbl Ref Ser M	1			1.F FE	11,805,000	.86.5750	10,220,143	11,805,000	11,805,000					2.900	2.900	JJ	171,173	342,345	10/18/2019	01/01/2035
650035-6A-1	New York St Urban Dev Corp Rev Txbl Ref D-2	2			1.B FE	7,284,657	.92.0350	6,692,610	7,271,786	7,277,076		(1,317)			3.420	3.399	MS	73,227	248,695	12/14/2017	03/15/2031
650035-6B-9	New York St Urban Dev Corp Rev Txbl Ref Ser D-2	2			1.B FE	7,518,209	.90.9190	6,823,471	7,505,000	7,510,433		(1,351)			3.470	3.449	MS	76,680	260,424	12/14/2017	03/15/2032
650035-BW-1	Tax Gen Ser B	2			1.B FE	5,542,779	.94.6000	5,255,047	5,555,000	5,546,639		740			3.900	3.920	MS	63,790	216,645	01/09/2019	03/15/2033
665250-BW-5	Northern IL Mun Pwr Agy Rev Bld Amer Bds	1			1.G FE	12,011,477	111.6240	11,151,188	9,990,000	11,563,919		(67,191)			6.859	5.321	JJ	342,607	685,214	01/15/2016	01/01/2039
677561-JU-7	Ohio St Hosp Fac Rev Txbl Ref Clevel Clinic Hth SerB				1.C FE	7,200,000	.87.1610	6,275,585	7,200,000	7,200,000					3.700	3.700	JJ	133,200	266,400	08/09/2017	01/01/2043
67760H-NB-3	Ohio St Tpk Comm Rev Ref Ser A	2			1.D FE	7,788,238	.75.8250	5,857,497	7,725,000	7,766,021		(5,994)			3.216	3.120	FA	93,854	248,436	02/13/2020	02/15/2048
677632-G9-6	Ohio St Univ Gen Rpts Rev Txbl Ser A	CF			1.B FE	18,611,418	.84.0560	15,634,323	18,600,000	18,610,715		(154)			4.048	4.045	JD	62,744	752,928	04/19/2017	12/01/2056
677704-F9-4	Ohio Univ Gen Rpts Athens Rev Txbl Ref Bd	2			1.E FE	11,005,000	.69.0320	7,596,950	11,005,000	11,005,000					3.024	3.024	JD	27,733	332,791	02/26/2020	12/01/2050
678908-4A-9	Oklahoma ST Dev Fin Auth Sr Nt				1.A FE	3,570,000	.98.8310	3,528,267	3,570,000	3,570,000					4.851	4.851	FA	72,159	178,472	07/08/2022	02/01/2045
678908-4B-7	Oklahoma ST Dev Fin Auth Sr Nt				1.A FE	3,250,000	101.1740	3,288,155	3,250,000	3,250,000					5.087	5.087	FA	68,886	170,379	07/08/2022	02/01/2052
678908-4G-6	Oklahoma ST Dev Fin Auth Sr Nt				1.A FE	1,380,000	.96.3790	1,330,030	1,380,000	1,380,000					4.623	4.623	JD	5,316	78,683	08/31/2022	06/01/2044
68608W-AH-5	OR St Univ Gen Rev Txbl	2			1.D FE	23,678,250	.79.5580	19,889,500	25,000,000	23,820,540		26,423			3.750	3.750	AO	234,375	937,500	02/07/2018	04/01/2049
68608W-AK-8	OR St Univ Gen Rev Txbl	2			1.D FE	2,927,000	.82.6890	2,420,304	2,927,000	2,927,000					4.052	4.052	AO	29,651	118,602	04/10/2019	04/01/2052
70917S-SF-6	PA Hgr Ed Facs Auth Rev Txbl Ref Ser B	2			1.B FE	4,154,000	.76.9980	3,198,505	4,154,000	4,154,000					2.972	2.972	FA	46,639	123,457	08/07/2019	08/15/2045
709223-A2-1	Pennsylvania St Tpk Comm Rev Bld Amer Bd	1			1.D FE	10,000,000	.106.9160	10,691,570	10,000,000	10,000,000					5.511	5.511	JD	45,925	551,100	08/31/2010	12/01/2045
709223-VZ-1	Pennsylvania St Tpk Comm Rev Bld Amer Bd	1			1.D FE	5,254,924	113.5040	4,682,036	4,125,000	5,020,168		(38,785)			6.105	4.219	JD	20,986	251,831	03/10/2017	12/01/2039
709235-Q2-4	Pennsylvania St Univ Rev Txbl Ref Ser B	1			1.C FE	5,265,000	.78.3260	4,123,838	5,265,000	5,265,000					2.758	2.758	MS	48,403	145,209	02/05/2020	09/01/2040
717893-L2-5	Philadelphia PA Wtr & Wst Rev Txbl Ref Ser A	2			1.E FE	1,000,000	.99.2300	992,296	1,000,000	1,000,000					4.189	4.189	AO	10,473	41,890	02/14/2019	10/01/2037
717893-L3-3	Philadelphia PA Wtr & Wst Rev Txbl Ref Ser A	2			1.E FE	1,151,537	.93.5370	1,075,674	1,150,000	1,150,910		(137)			4.289	4.273	AO	12,331	49,324	02/21/2019	10/01/2040
73358W-CW-2	Port Auth NY & NJ Rev Taxable Cons-164th				1.D FE	3,010,001	107.9480	2,628,527	2,435,000	2,896,986		(18,772)			5.647	4.078	MN	22,917	137,504	04/03/2017	11/01/2040
73358W-CX-0	Port Auth NY & NJ Rev Taxable-Cons 165th				1.D FE	4,337,685	107.8950	3,560,535	3,300,000	4,114,545		(34,428)			5.647	3.668	MN	31,059	186,351	10/04/2016	11/01/2040

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
73358W-EK-6	Port Auth NY & NJ Rev Cons 168th	..CF..	.....	.....	.. 1.D FE	6,150,000	100.0670	6,154,139	6,150,000	6,150,000					4.926	4.926	AO	75,737	302,949	09/27/2011	10/01/2051
73358W-F8-2	Port Auth NY & NJ Rev Txbl Ref Consol Bonds Ser 201				.. 1.D FE	34,556,042	88.0620	30,293,466	34,400,000	34,544,247		(1,917)			4.229	4.206	AO	307,119	1,454,776	05/03/2017	10/15/2057
73358W-RP-1	Port Auth NY & NJ Rev Transportation		1		.. 1.D FE	11,985,489	99.5560	11,643,027	11,695,000	11,945,125		(6,748)			4.960	4.798	FA	241,697	580,072	04/19/2017	08/01/2046
	Port Auth NY & NJ Rev Txbl Consol 2 Hundred 10th Ser		1		.. 1.D FE	7,200,000	87.4610	6,297,206	7,200,000	7,200,000					4.031	4.031	MS	96,744	290,232	08/17/2018	09/01/2048
73358X-CN-0	Port Auth NY & NJ Rev Txbl-Issue 225		2		.. 1.D FE	13,160,000	70.3140	9,253,375	13,160,000	13,160,000					3.175	3.175	JJ	192,666	417,830	01/22/2021	07/15/2060
735240-S8-7	Port of Portland Airport Txbl-Port-Intl-Air		2		.. 1.G FE	652,013	82.8090	533,289	644,000	648,717		(750)			4.237	4.087	JJ	13,643	27,286	04/24/2019	07/01/2049
74071P-AB-9	Presbyterian Health Sr Nt		1		.. 1.C FE	4,860,000	98.9990	4,811,347	4,860,000	4,860,000					4.875	4.875	FA	98,719	236,925	05/05/2022	08/01/2052
756872-LE-5	Red River TX Edu Fin Corp Txbl Ref TCJ Proj		1		.. 1.D FE	2,800,000	83.7380	2,344,658	2,800,000	2,800,000					3.317		MS	27,347	92,876	01/16/2020	03/15/2040
769036-BT-0	Riverside CA Pension Oblig Txbl Ser A		2		.. 1.D FE	12,000,000	86.0450	10,325,352	12,000,000	12,000,000					3.857	3.857	JD	38,570	462,840	06/05/2020	06/01/2045
76913C-BF-5	County of Riverside CA Pension Oblig Txbl - Rev		1		.. 1.C FE	5,000,000	92.0530	4,602,665	5,000,000	5,000,000					3.818	3.818	FA	72,118	190,900	04/23/2020	02/15/2038
76913D-G6-6	Riverside Onty CA Infa Txbl-Ref-Ser B		2		.. 1.D FE	500,000	80.0800	400,398	500,000	500,000					2.850	2.850	MN	2,375	14,250	09/29/2021	11/01/2035
783186-UF-4	Rutgers NJ State University Txbl Ref Ser R		1		.. 1.E FE	5,620,000	93.0250	5,227,977	5,620,000	5,620,000					2.638	2.638	MN	24,709	148,256	10/18/2019	05/01/2028
783186-UG-2	Rutgers NJ State University Txbl Ref Ser R		1		.. 1.E FE	3,750,000	91.5040	3,431,381	3,750,000	3,750,000					2.688	2.688	MN	16,800	100,800	10/18/2019	05/01/2029
783186-UH-0	Rutgers NJ State University Txbl Ref Ser R		1		.. 1.E FE	14,989,000	88.8200	13,313,170	14,989,000	14,989,000					2.888	2.888	MN	72,147	432,882	10/18/2019	05/01/2032
783186-UJ-6	Rutgers NJ State University Txbl Ref Ser R		1		.. 1.E FE	2,030,000	80.8620	1,641,488	2,030,000	2,030,000					3.270	3.270	MN	11,064	66,381	10/18/2019	05/01/2043
79625G-F0-1	San Antonio TX EI & Gas Rev Txbl		2		.. 1.D FE	10,000,000	92.9640	9,296,380	10,000,000	10,000,000					4.365	4.365	FA	181,875	436,500	03/30/2022	02/01/2042
79625G-FR-9	San Antonio TX EI & Gas Rev Txbl		2		.. 1.D FE	6,704,804	90.6300	6,298,806	6,950,000	6,713,768		5,588			4.445	4.688	FA	128,720	308,928	04/20/2022	02/01/2047
79742G-AF-8	San Diego Onty CA Refl Rev Arpt Auth Ref		1		.. 1.G FE	5,690,000	99.7980	5,678,512	5,690,000	5,690,000					5.594	5.594	JJ	159,149	318,299	02/06/2014	07/01/2043
79765R-5B-1	San Francisco CA Sewer Rev Txbl Ref Ser A		2		.. 1.D FE	4,615,000	79.1870	3,654,499	4,615,000	4,615,000					3.473	3.473	MN	26,713	160,279	12/13/2019	11/01/2043
79765R-TK-5	San Francisco Cty&Cnty CA Rev Bld Amer Bd Ser DE	..CF..	1		.. 1.D FE	19,036,073	106.5730	16,252,383	15,250,000	18,043,192		(109,551)			6.000	4.443	MN	152,500	915,000	10/03/2012	11/01/2040
79766D-TW-9	San Francisco Aprt-A Txbl Ser C		1		.. 1.E FE	1,000,000	74.6550	746,547	1,000,000	1,000,000					3.345	3.345	MN	5,575	33,450	04/08/2021	05/01/2051
798111-HM-5	San Joaquin Hills CA Txbl-Senior Bond-Ref-Ser B		1		.. 1.E FE	10,000,000	76.5580	7,655,760	10,000,000	10,000,000					3.492	3.492	JJ	161,020	349,200	12/09/2021	01/15/2050
801139-AP-1	Santa Ana Pension Obligations Txbl-Ser A		1		.. 1.C FE	2,500,000	76.8630	1,921,580	2,500,000	2,500,000					3.098	3.098	FA	32,271	77,450	08/26/2021	08/01/2044
837151-JB-6	South Carolina Pub Svc AuthRev Ser C		1		.. 1.G FE	10,000,000	105.1600	10,516,020	10,000,000	10,000,000					5.784	5.784	JD	48,200	578,400	08/08/2013	12/01/2041
85732P-CE-8	State Pub Sch Bldg Auth PA Rev Const Bds Ser C		1		.. 1.E FE	1,326,996	101.5600	1,218,721	1,200,000	1,267,004		(10,258)			5.088	3.984	MS	17,978	61,056	06/28/2017	09/15/2029
873519-ML-3	Tacoma WA Elec Sys Rev Bld Amer Bd		1		.. 1.D FE	8,421,225	109.8110	8,235,840	7,500,000	8,095,429		(39,717)			5.966	5.018	JJ	223,725	447,450	10/08/2013	01/01/2035
875301-HT-3	Tampa-Hillsborough Cnty FL Rev Txbl-Ref-Rev Ser B		1		.. 1.F FE	2,885,000	82.4860	2,379,712	2,885,000	2,885,000					2.292	2.292	JJ	33,062	66,124	08/27/2020	07/01/2032
875301-HU-0	Tampa-Hillsborough Cnty FL Rev Txbl-Ref-Rev-Ser B		1		.. 1.F FE	6,190,000	81.1940	5,025,915	6,190,000	6,190,000					2.392	2.392	JJ	74,032	148,065	08/27/2020	07/01/2033
875301-HV-8	Tampa-Hillsborough Cnty FL Rev Txbl-Ref-Rev-Ser B		1		.. 1.F FE	4,745,000	80.1120	3,801,333	4,745,000	4,745,000					2.492	2.492	JJ	59,123	118,245	08/27/2020	07/01/2034
88213A-NJ-5	Texas A & M Univ Rev Txbl-Ser A		2		.. 1.A FE	3,085,000	94.9720	2,929,880	3,085,000	3,085,000					3.573	3.573	MN	14,085	110,227	01/09/2019	05/15/2030
88213A-NX-9	Texas A & M Univ Rev Txbl-Ser A		2		.. 1.A FE	1,011,913	93.7840	949,009	1,011,913	1,011,913					3.803	3.803	MN	4,917	38,483	01/09/2019	05/15/2033
882667-AZ-1	Texas St Priv Actvty Bnd TXBL Tarrant Exp Ser B				.. 2.B FE	10,000,000	82.0480	8,204,800	10,000,000	10,000,000					3.922	3.922	JD	1,089	392,200	12/11/2019	12/31/2049
	Texas St Trans Comm Cen Rev Txbl Ref First Tier																				
88283K-BL-1	Ser C		2		.. 1.F FE	3,580,000	75.8440	2,715,204	3,580,000	3,580,000					3.029	3.029	FA	40,966	108,438	02/21/2020	08/15/2041
899154-BC-1	Tulare Co Pensn Txbl Txbl Rev Bd		2		.. 1.D FE	4,355,000	95.6250	4,164,482	4,355,000	4,355,000					4.159		JD	181,124		06/01/2018	06/01/2030
899154-BF-4	Tulare Co Pensn Txbl Txbl Rev Bd		2		.. 1.D FE	5,500,000	93.4800	5,141,389	5,500,000	5,500,000					4.309	4.309	JD	19,750	236,995	06/01/2018	06/01/2033
90320W-AG-8	UPMC Sec Nt		1		.. 1.F FE	28,359,740	101.7210	28,990,514	28,500,000	28,368,178		8,438			5.035	5.098	MN	183,358	849,027	07/18/2023	05/15/2033
90320W-AH-6	UPMC Sec Nt		1		.. 1.F FE	1,322,813	101.6950	1,322,039	1,300,000	1,322,413		(400)			5.377		MN	8,932	41,358	04/11/2023	05/15/2043
90407J-AA-6	UMASS Mem Health Care Sr Nt		1		.. 2.A FE	19,118,049	98.0030	19,768,225	20,171,000	19,136,041		13,271			5.363	5.726	JJ	540,885	1,150,884	10/11/2022	07/01/2052
	Univ of CA Rgts Med Ctr Rev Txbl Medical Ctr Rev Ser Q		1		.. 1.D FE	2,560,000	93.7770	2,400,699	2,560,000	2,560,000					4.563	4.563	MN	14,926	116,813	04/28/2022	05/15/2053
914119-V6-6	University Cincinnati OH Rev Txbl Ref Ser B		2		.. 1.D FE	2,416,000	85.8600	2,074,385	2,416,000	2,416,000					2.983	2.983	JD	6,006	72,069	11/21/2019	06/01/2034
91412G-VC-6	Univ of Calif CA Rev Txbl Nts Ser AN		1		.. 1.C FE	13,265,554	100.3260	12,751,384	12,710,000	13,181,508		(13,923)			4.765	4.485	MN	77,386	605,632	01/27/2017	05/15/2044
91417K-3C-3	University CO System Rev Ref Txbl Ser A				.. 1.B FE	1,335,000	87.9070	1,173,554	1,335,000	1,335,000					2.756	2.756	JD	3,066	36,793	07/10/2019	06/01/2031

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91417K-3E-9	University CO System Rev Ref Txbl Ser A .....	.....	1 .....	.....	1.B FE	2,000,000	..85.4860	1,709,716	2,000,000	2,000,000 .....	.....	.....	.....	.....	..2.856	2.856	JD	4,760	57,120	07/10/2019	06/01/2033
914245-BR-5	Univ of Delaware DE Txbl .....	.....	1 .....	.....	1.B FE	8,000,000	..87.7750	7,021,976	8,000,000	8,000,000 .....	.....	.....	.....	.....	..4.221	4.221	MN	56,280	337,680	04/05/2018	11/01/2058
.....	Univ of Michigan MI Rev Txbl Bld Amer Bd Gen Ser A .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
914455-KB-5 .....	.....	.....	1 .....	.....	1.A FE	895,000	..99.8920	894,031	895,000	895,000 .....	.....	.....	.....	.....	..4.926	4.926	AO	11,022	44,088	01/13/2010	04/01/2024
914639-KY-4	Univ of Nebraska NE Facs Corp Txbl Ref Ser A .....	.....	.....	.....	1.C FE	3,000,000	..75.5860	2,267,568	3,000,000	3,000,000 .....	.....	.....	.....	.....	..3.037	3.037	AO	22,778	91,110	10/11/2019	10/01/2049
914713-K6-8	University NC Chapel Hill Rev Txbl Ref	..SD..	1 .....	.....	1.A FE	24,620,376	..94.4680	22,941,602	24,285,000	24,521,754 .....	.....	(20,208) .....	.....	.....	..3.847	3.725	JD	77,854	934,244	09/11/2018	12/01/2034
914713-P2-2	University NC Chapel Hill Rev Txbl Ref Ser C .....	.....	.....	.....	1.A FE	10,152,487	..90.2120	9,197,103	10,195,000	10,164,147 .....	.....	1,880 .....	.....	.....	..3.327	3.356	JD	28,266	339,188	04/25/2017	12/01/2036
.....	University of Pittsburgh Rev Hgr Ed Tabl Ref Ser A .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
914805-EZ-5 .....	.....	.....	.....	.....	1.B FE	1,400,000	..95.3130	1,334,378	1,400,000	1,400,000 .....	.....	.....	.....	.....	..3.277	3.277	MS	13,509	45,878	01/06/2017	09/15/2028
.....	University of Pittsburgh Rev Hgr Ed Txbl Ref Ser A .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
914805-FB-7 .....	.....	.....	.....	.....	1.B FE	4,900,000	..94.4080	4,626,002	4,900,000	4,900,000 .....	.....	.....	.....	.....	..3.327	3.327	MS	48,001	163,023	01/06/2017	09/15/2029
.....	University of Pittsburgh Rev Hgr Ed Txbl Ref Ser A .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
914805-FC-5 .....	.....	.....	.....	.....	1.B FE	740,000	..93.6960	693,350	740,000	740,000 .....	.....	.....	.....	.....	..3.427	3.427	MS	7,467	25,360	01/06/2017	09/15/2030
917565-LB-7	Utah Tran Auth Sales Tax Rev Bld Amer Bd Ser B .....	.....	1 .....	.....	1.C FE	5,000,000	109.2090	5,460,430	5,000,000	5,000,000 .....	.....	.....	.....	.....	..5.937	5.937	JD	13,193	296,850	05/13/2009	06/15/2039
917565-LK-7	Utah Tran Auth Sales Tax Rev Bld Amer Bd .....	.....	1 .....	.....	1.C FE	10,000,000	107.7860	10,778,640	10,000,000	10,000,000 .....	.....	.....	.....	.....	..5.705	5.705	JD	25,356	570,500	10/08/2010	06/15/2040
92778W-HG-4	Virginia St Clg Bldg Auth Ed Txbl-Ser B .....	.....	2 .....	.....	1.B FE	1,251,997	..96.9380	1,206,878	1,245,000	1,248,656 .....	.....	(698) .....	.....	.....	..4.110	4.040	MS	17,057	51,170	11/27/2018	09/01/2031
92778W-HK-5	Virginia St Clg Bldg Auth Ed Txbl-Ser B .....	.....	2 .....	.....	1.B FE	502,465	..96.6110	483,055	500,000	501,290 .....	.....	(245) .....	.....	.....	..4.260	4.199	MS	7,100	21,300	11/27/2018	09/01/2034
.....	Virginia State Resources Auth Txbl Ref Pooled Fin Ser C .....	.....	2 .....	.....	1.A FE	1,522,550	..88.1020	1,341,391	1,522,550	1,522,550 .....	.....	.....	.....	.....	..2.750	2.750	MN	6,978	41,870	10/30/2019	11/01/2031
92818N-HS-0 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	Virginia State Resources Auth Txbl Ref Pooled Fin Ser C .....	.....	2 .....	.....	1.A FE	1,522,550	..87.2850	1,328,958	1,522,550	1,522,550 .....	.....	.....	.....	.....	..2.850	2.850	MN	7,232	43,393	10/30/2019	11/01/2032
92818N-HU-5 .....	.....	.....	.....	.....	1.A FE	761,300	..86.2180	656,381	761,300	761,300 .....	.....	.....	.....	.....	..2.910	2.910	MN	3,692	22,154	10/30/2019	11/01/2033
956704-D2-3	West Virginia Univ Rev Txbl Ref Ser A .....	.....	1 .....	.....	1.D FE	1,250,000	..82.4880	1,031,094	1,250,000	1,250,000 .....	.....	.....	.....	.....	..2.279	2.279	AO	7,122	28,488	02/27/2020	10/01/2032
956704-D3-1	West Virginia Univ Rev Txbl Ref Ser A .....	.....	1 .....	.....	1.D FE	7,820,000	..81.0020	6,334,356	7,820,000	7,820,000 .....	.....	.....	.....	.....	..2.329	2.329	AO	45,532	182,128	02/27/2020	10/01/2033
956704-D4-9	West Virginia Univ Rev Txbl Ref Ser A .....	.....	1 .....	.....	1.D FE	1,960,000	..79.7860	1,563,796	1,960,000	1,960,000 .....	.....	.....	.....	.....	..2.379	2.379	AO	11,657	46,628	02/27/2020	10/01/2034
958697-KZ-6	Western MN Mun Pwr Agy Rev Txbl Ref Ser A .....	.....	1 .....	.....	1.D FE	5,539,000	..85.8370	4,754,534	5,539,000	5,539,000 .....	.....	.....	.....	.....	..2.745	2.745	JJ	76,023	152,046	10/17/2019	01/01/2033
958697-LA-0	Western MN Mun Pwr Agy Rev Txbl Ref Ser A .....	.....	1 .....	.....	1.D FE	5,690,000	..84.6380	4,815,919	5,690,000	5,690,000 .....	.....	.....	.....	.....	..2.795	2.795	JJ	79,518	159,036	10/17/2019	01/01/2034
958697-LC-6	Western MN Mun Pwr Agy Rev Txbl Ref Ser A .....	.....	1 .....	.....	1.D FE	1,975,000	..78.0670	1,541,817	1,975,000	1,975,000 .....	.....	.....	.....	.....	..3.226	3.226	JJ	31,857	63,714	10/17/2019	01/01/2046
977100-EL-6	Wisconsin St Gen Fd Rev Txbl-Ref-Ser A .....	.....	2 .....	.....	1.C FE	23,452,719	..93.1290	21,629,257	23,225,000	23,311,575 .....	.....	(23,993) .....	.....	.....	..3.954	3.833	MN	153,053	918,317	06/07/2017	05/01/2036
977100-GH-3	Wisconsin St Gen Fd Rev Ref Ser C .....	.....	.....	.....	1.C FE	23,000,000	..96.3780	22,166,963	23,000,000	23,000,000 .....	.....	.....	.....	.....	..3.154	3.154	MN	120,903	725,420	05/03/2017	05/01/2027
977100-HE-9	Wisconsin St Gen Fd Rev Ref Ser A .....	.....	1 .....	.....	1.C FE	3,000,000	..85.5470	2,566,422	3,000,000	3,000,000 .....	.....	.....	.....	.....	..2.499	2.499	MN	12,495	74,970	01/29/2020	05/01/2032
0819999999	Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations .....	.....	.....	.....	.....	1,733,571,022 .....	.....	1,606,562,390	1,712,740,245	1,735,893,035	XXX	149,516 .....	.....	.....	XXX	XXX	XXX	17,289,674	66,465,686	XXX	XXX
3128S4-BP-1	FHLMC Pool #100046 .....	.....	4 .....	.....	1.A	17,476	..99.2830	17,400	17,525	17,466 .....	.....	(11) .....	.....	.....	..5.180	5.139	MON	76	730	03/28/2006	03/15/2036
3132DW-F5-7	FHLMC Pool #SD8288 .....	.....	4 .....	.....	1.A	4,292,607	..99.0880	4,304,409	4,344,022	4,292,950 .....	.....	343 .....	.....	.....	..5.000	5.161	MON	18,100	90,500	07/13/2023	01/01/2053
3133T6-M4-0	FHLMC REMIC Ser 1837-Z .....	.....	4 .....	.....	1.A	684	..99.6440	661	663	665 .....	.....	(2) .....	.....	.....	..6.500	5.859	MON	4	43	07/23/2002	04/15/2026
3133TE-LG-7	FHLMC REMIC Ser 2064 M .....	.....	4 .....	.....	1.A	5,002	100.0510	4,880	4,877	4,919 .....	.....	(7) .....	.....	.....	..6.000	5.311	MON	24	293	06/24/2002	06/15/2028
31371H-FZ-6	FNMA Pool #252284 .....	.....	4 .....	.....	1.A	36,799	102.1790	37,802	36,996	36,818 .....	.....	2 .....	.....	.....	..6.500	6.614	MON	200	2,405	01/09/2001	01/25/2029
31381M-V2-8	FNMA Pool #465133	..CF..	4 .....	.....	1.A	2,178,472	103.7310	1,992,063	1,920,416	1,996,513 .....	.....	(18,428) .....	.....	.....	..6.040	4.090	MON	9,666	115,993	09/13/2013	05/25/2028
31381N-FH-1	FNMA DUS Pool #465568 .....	.....	4 .....	.....	1.A	814,465	100.0710	761,722	761,182	768,205 .....	.....	(4,809) .....	.....	.....	..4.900	3.650	MON	3,108	37,298	02/20/2014	11/25/2025
31381N-X9-9	FNMA Pool #466104	..CF..	4 .....	.....	1.A	4,349,318	104.0990	3,838,460	3,687,328	3,901,330 .....	.....	(46,486) .....	.....	.....	..6.340	3.797	MON	19,481	233,776	01/22/2014	10/25/2028
31381R-QF-4	FNMA Pool #468554	..CF..	4 .....	.....	1.A	3,408,183	106.6120	2,966,892	3,009,773	3,009,773 .....	.....	(41,487) .....	.....	.....	..6.935	3.969	MON	16,619	195,675	02/03/2014	07/25/2029
31381R-QU-1	FNMA Pool #468567	..CF..	4 .....	.....	1.A	3,408,183	106.6120	2,966,892	2,782,901	3,009,773 .....	.....	(41,487) .....	.....	.....	..6.935	3.969	MON	16,619	195,675	02/03/2014	07/25/2029
31381R-VU-5	FNMA Pool #468727 .....	.....	4 .....	.....	1.A	1,731,460	101.5060	1,418,798	1,397,748	1,460,668 .....	.....	(26,563) .....	.....	.....	..7.040	3.301	MON	8,200	98,401	11/05/2013	07/25/2026
3138M6-DN-4	FNMA Pool #AP2808 .....	.....	4 .....	.....	1.A	782,500 .....	.....	685,050	751,952	777,020 .....	.....	(626) .....	.....	.....	..3.000	2.891	MON	1,880	22,559	08/02/2012	08/25/2042
3138WJ-RD-2	FNMA Pool #A38583 .....	.....	4 .....	.....	1.A	13,681,521	..93.5620	12,595,078	13,461,716	13,669,811 .....	.....	(3,660) .....	.....	.....	..3.500	3.008	MON	39,263	471,160	12/27/2016	01/25/2047

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31393C-CQ-4	FNMA REMIC Ser 2003-34 CI ME	..CF..	4		..1.A	795,424	101.8740	774,971	760,716	771,789		(509)			5.500	4.769	MON	3,487	41,839	03/16/2009	05/25/2033
31393D-TX-9	FNMA REMIC Ser 2003-W10 CI 1A4	..CF..	4		..1.A	151,981	98.1690	149,204	151,987	151,766		(3)			4.505	4.519	MON	571	6,947	06/06/2003	06/25/2043
31393E-LF-4	FNMA REMIC Ser 2003-W12 CI 1A8	..CF..	4		..1.A	236,651	96.2000	232,305	241,481	238,556		(452)			4.550	4.817	MON	916	10,987	01/12/2005	06/25/2043
31394D-VB-3	FNMA REMIC Ser 2005-43 CI GC	..CF..	4		..1.A	2,929,330	102.1210	2,842,230	2,783,212	2,827,316		(1,528)			5.500	4.912	MON	12,756	153,077	03/16/2009	05/25/2035
31394E-LC-0	FNMA REMIC Ser 2005-61 CI LH		4		..1.A	1,161,016	102.0470	1,128,364	1,105,729	1,124,878		(467)			5.500	4.791	MON	5,068	60,815	04/02/2009	07/25/2035
31395K-ZZ-2	FHLMC REMIC Ser 2926 CI EW		4		..1.A	9,480	99.6770	9,573	9,604	9,579		5			5.000	5.200	MON	40	480	02/16/2005	01/15/2025
31395M-TR-0	FHLMC REMIC Ser 2922 CI QG	..CF..	4		..1.A	2,147,266	100.6830	2,078,789	2,064,679	2,084,750		(601)			5.000	4.641	MON	8,603	103,234	04/02/2009	02/15/2035
31396F-G3-1	FHLMC REMIC Ser 3068 CI Z	..CF..	4		..1.A	1,301,880	102.2260	1,284,917	1,256,941	1,278,979		(889)			5.500	4.809	MON	5,761	69,132	04/02/2009	11/15/2035
31396V-RY-6	FNMA REMIC Ser 2007-36 CI PH	..CF..	4		..1.A	964,993	102.0280	939,920	921,235	937,511		(120)			5.500	4.784	MON	4,222	50,668	04/02/2009	04/25/2037
31396X-UC-6	FNMA REMIC Ser 2007-88 CI AE		4		..1.A	234,611	103.5950	236,506	228,297	230,073		67			6.000	5.531	MON	1,141	13,698	01/29/2008	09/25/2037
31405E-6P-5	FNMA Pool #787578		4		..1.A	65,694	104.7190	67,270	64,239	65,287		(59)			6.000	5.363	MON	321	3,854	08/26/2005	07/25/2035
31409K-Y3-5	FNMA Pool #873830		4		..1.A	259,231	99.8100	226,652	227,085	228,193		(3,171)			5.940	3.163	MON	1,124	13,489	02/20/2014	07/25/2024
31400B-3K-9	FNMA Pool #CA1701		4		..1.A	3,654,023	96.1430	3,443,163	3,581,278	3,650,034		(179)			4.000	3.190	MON	11,938	143,251	06/29/2018	05/25/2048
3140XK-QE-3	FNMA Pool #FS4052		4		..1.A	2,703,791	89.8280	2,709,921	3,016,783	2,712,974		9,183			2.000	4.161	MON	5,028	25,140	07/13/2023	10/25/2036
31418C-GD-0	FNMA Pool #MA2895		4		..1.A	6,853,518	90.3590	6,144,771	6,800,390	6,849,528		(1,173)			3.000	2.803	MON	17,001	204,012	02/02/2018	01/25/2048
31418C-P5-7	FNMA Pool #MA3143		4		..1.A	1,132,292	90.2780	1,014,290	1,123,515	1,131,797		(161)			3.000	2.759	MON	2,809	33,705	09/26/2017	09/25/2047
31418C-RD-8	FNMA Pool #MA3183		4		..1.A	3,697,016	96.3740	3,504,894	3,636,782	3,693,803		(383)			4.000	3.375	MON	12,123	145,471	06/06/2018	11/25/2047
31418C-S5-4	FNMA Pool #MA3239		4		..1.A	4,062,938	96.3740	3,800,973	3,944,002	4,056,628		(722)			4.000	2.943	MON	13,147	157,760	02/02/2018	01/25/2048
31418C-XN-9	FNMA Pool #MA3384		4		..1.A	2,650,801	96.1430	2,514,972	2,615,855	2,649,572		(186)			4.000	3.337	MON	8,720	104,634	05/18/2018	06/25/2048
31418E-KT-6	FNMA Pool #MA4805		4		..1.A	5,510,696	97.0430	5,518,672	5,686,855	5,512,305		1,609			4.500	4.885	MON	21,326	106,629	07/13/2023	11/25/2052
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						75,229,302	XXX	70,212,464	72,170,892	73,151,229		(182,960)			XXX	XXX	XXX	269,342	2,913,230	XXX	XXX
927781-VV-3	Virginia St Clg Bldg Auth Rev LBASS Bld Amer Bd			1	..1.B FE	1,000,000	100.5560	1,005,557	1,000,000	1,000,000					5.000	5.000	MS	16,667	50,000	10/28/2010	09/01/2025
92778W-HZ-2	Virginia St Clg Bldg Auth Rev LBASS Txb1 Ser B		2		..1.B FE	9,731,687	93.4680	9,141,180	9,780,000	9,735,557		963			4.500	4.531	MS	146,700	440,100	11/06/2018	09/01/2048
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						10,731,687	XXX	10,146,737	10,780,000	10,735,557		963			XXX	XXX	XXX	163,367	490,100	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						1,819,532,011	XXX	1,686,921,591	1,795,691,137	1,819,779,821		(32,481)			XXX	XXX	XXX	17,722,383	69,869,016	XXX	XXX
000000-00-0	GTL Trade Finance Inc Sr Nt		1		..2.C FE	4,292,363	109.2270	4,243,453	3,885,000	4,283,450		(8,720)			7.250	6.329	AO	58,680	281,663	02/13/2023	04/16/2044
00108W-AF-7	AEP Texas Inc Sr Nt		1		..2.A FE	998,073	75.6610	680,945	900,000	992,457		(2,652)			3.800	3.172	AO	8,550	34,200	11/02/2021	10/01/2047
00108W-AK-6	AEP Texas Inc Sr Nt Ser H		1		..2.A FE	1,089,816	72.6540	1,089,816	1,500,000	1,574,080		(1,862)			3.450	3.167	JJ	23,863	51,750	11/02/2021	01/15/2050
00108W-AN-0	AEP Texas Inc Sr Nt		1		..2.A FE	4,547,714	71.9990	3,095,948	4,300,000	4,536,031		(5,519)			3.450	3.146	MN	18,956	148,350	11/02/2021	05/15/2051
00108W-AP-5	AEP Texas Inc Sr Nt		1		..2.A FE	4,985,800	97.9290	4,896,460	5,000,000	4,987,659		1,176			4.700	4.736	MN	30,028	235,000	05/16/2022	05/15/2032
00108W-AQ-3	AEP Texas Inc Sr Nt		1		..2.A FE	15,524,498	97.1140	15,101,165	15,550,000	15,525,013		376			5.250	5.261	MN	104,315	816,375	05/16/2022	05/15/2052
0010EP-AF-5	AEP Texas Priv PI				..2.A	10,000,000	85.6370	8,563,680	10,000,000	10,000,000					4.670	4.670	AO	79,131	467,000	04/30/2014	04/30/2044
00115A-AE-9	AEP Transmission Co LLC Sr Nt		1		..1.F FE	7,984,972	96.0540	7,684,328	8,000,000	7,994,933		1,635			3.100	3.123	JD	20,667	248,000	05/24/2017	12/01/2026
00115A-AF-6	AEP Transmission Co LLC Sr Nt		1		..1.F FE	4,229,672	84.6310	3,639,146	4,300,000	4,239,053		1,580			4.000	4.096	JD	14,333	172,000	05/24/2017	12/01/2046
001192-AL-7	AGL Capital Corp Sr Nt		1		..2.A FE	29,989,781	97.5210	29,183,040	29,925,000	29,939,154		(7,188)			3.875		MN	148,170	1,159,594	01/28/2016	11/15/2025
00122B-AA-9	AES Southland Sr Sec Nt				..2.B PL	26,611,950	90.8550	24,530,735	27,000,000	26,613,288		1,338			4.500	4.696	FMAN	104,625	1,080,000	12/13/2023	02/29/2040
001306-AB-5	AHS Hospital Corp Unsecured Nt		1		..1.D FE	14,548,541	98.2670	12,400,705	12,253,000	14,224,015		(57,621)			5.024	3.911	JJ	307,795	615,591	10/20/2017	07/01/2045
00175P-AB-9	Amn Healthcare Sr Nt		2		..3.C FE	1,642,838	95.3040	1,658,288	1,740,000	1,660,582		17,744			4.625	6.003	AO	20,119	80,475	02/09/2023	10/01/2027
00175P-AC-7	Amn Healthcare Sr Nt		1		..3.C FE	1,246,760	90.5840	1,283,568	1,417,000	1,270,704		22,765			4.000	6.329	AO	11,966	56,680	12/16/2022	04/15/2029
00176B-AA-4	AMF Florence LLC Sr Sec Nt				..2.B PL	20,019,560	89.4980	17,917,069	20,019,560	20,019,560					3.210	3.224	IMSD	1,785	642,813	11/04/2020	12/31/2035
00184B-AA-4	Amazon.com Inc. Euclid BTS Lease Backed Nt				..1.E	7,296,587	95.6630	6,980,120	7,296,587	7,296,587					4.095	4.130	MON	830	297,449	09/17/2018	06/30/2039
00206R-AG-7	AT&T Inc Nt		1		..2.B FE	3,614,774	110.0120	4,543,496	4,130,000	3,755,311		14,874			6.300	7.347	JJ	119,977	260,190	03/26/2009	01/15/2038
00206R-AS-1	AT&T Inc Sr Nt		1		..2.B FE	5,966,220	110.3470	6,620,814	6,000,000	5,975,538		922			6.550	6.593	FA	148,467	393,000	01/29/2009	02/15/2039

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00206R-CQ-3	AT&T Inc Sr Nt	1			2.B FE	9,732,624	..90.8820	7,997,651	8,800,000	9,643,859		(22,701)			4.750	4.092	MN	53,411	418,000	10/29/2019	05/15/2046
00206R-DK-5	AT&T Inc Sr Nt	1			2.B FE	2,156,680	..87.8430	1,756,860	2,000,000	2,143,756		(3,319)			4.550	4.085	MS	28,311	91,000	10/29/2019	03/09/2049
00206R-GQ-9	AT&T Inc Sr Nt	1			2.B FE	4,914,683	..97.9770	4,931,192	5,033,000	4,961,292		9,943			4.300	4.569	FA	81,758	216,419	11/26/2018	02/15/2030
00206R-HY-1	AT&T Inc Sr Nt	1			2.B FE	2,668,076	..107.5320	2,500,110	2,325,000	2,529,969		(32,768)			6.625	4.746	MN	19,682	154,031	06/05/2019	05/15/2029
00206R-JD-5	AT&T Inc Sr Nt	1			2.B FE	10,256,131	..104.3890	10,438,870	10,000,000	10,224,114		(8,012)			6.200	5.982	MS	182,556	620,000	06/05/2019	03/15/2040
00206R-JJ-2	AT&T Inc Sr Nt	1			2.B FE	4,145,900	..94.9140	3,796,576	4,000,000	4,130,317		(3,701)			5.350	5.088	JD	9,511	214,000	06/05/2019	12/15/2043
00206R-JL-7	AT&T Inc Sr Nt	1			2.B FE	988,178	..91.3680	913,682	1,000,000	989,373		272			4.850	4.931	JJ	22,364	48,500	06/05/2019	07/15/2045
00206R-KJ-0	AT&T Inc Sr Nt	1			2.B FE	54,211,221	..72.8900	43,078,167	59,100,000	54,396,685		81,921			3.500	3.958	MS	609,058	2,068,500	09/09/2021	09/15/2053
00206R-LJ-9	AT&T Inc Sr Nt	1			2.B FE	1,758,510	..72.2530	1,445,052	2,000,000	1,766,325		3,458			3.550	4.222	MS	20,906	71,000	09/09/2021	09/15/2055
00225H-AA-3	Amazon.com Inc Grand Rapids Secured Nt Series B	1			1.E	7,658,870	..93.4570	7,157,727	7,658,870	7,658,870					4.095	4.130	MON	871	314,069	11/16/2018	09/30/2039
002824-AV-2	Abbott Labs Sr Nt	1			1.D FE	4,988,550	..115.6750	5,783,745	5,000,000	4,992,089		310			6.000	6.016	AO	75,000	300,000	02/26/2009	04/01/2039
002824-AY-6	Abbott Labs Sr Nt	1			1.D FE	4,961,400	..108.7900	5,439,520	5,000,000	4,971,861		1,050			5.300	5.352	MN	25,028	265,000	05/24/2010	05/27/2040
002824-BF-6	Abbott Labs Sr Nt	1			1.D FE	21,275,245	..98.5880	21,231,826	21,536,000	21,435,802		31,650			3.750	3.920	MN	69,543	807,600	06/05/2018	11/30/2026
002824-BH-2	Abbott Labs Sr Nt	1			1.D FE	16,556,650	..102.7140	15,407,160	15,000,000	16,364,634		(35,916)			4.900	4.265	MN	63,292	735,000	06/05/2018	11/30/2046
00287Y-AQ-2	Abbvie Inc Sr Nt	1			1.G FE	28,136,365	..98.2180	27,992,244	28,500,000	28,441,014		41,191			3.600	3.757	MN	133,950	1,026,000	03/01/2016	05/14/2025
00287Y-AS-8	Abbvie Inc Sr Nt	1			1.G FE	25,907,625	..95.3970	25,280,285	26,500,000	25,996,743		12,905			4.700	4.843	MN	162,607	1,245,500	11/10/2015	05/14/2045
00287Y-AW-9	Abbvie Inc Sr Nt	1			1.G FE	34,967,144	..91.9840	34,250,242	37,235,000	35,045,584		52,142			4.450	4.883	MN	216,325	1,656,958	08/30/2022	05/14/2046
00287Y-CV-9	Abbvie Inc Sr Nt	1			1.G FE	5,046,864	..99.1920	4,959,590	5,000,000	5,003,190		(14,586)			3.850	3.549	JD	8,556	192,500	11/19/2020	06/15/2024
00287Y-CX-5	Abbvie Inc Sr Nt	1			2.C FE	18,016,385	..98.7490	17,774,892	18,000,000	18,003,724		(4,446)			3.800	3.774	MS	201,400	684,000	11/19/2020	03/15/2025
00287Y-CY-3	Abbvie Inc Sr Nt	1			1.G FE	196,578	..98.2290	196,458	200,000	196,863		208			4.550	4.732	MS	2,679	9,100	08/22/2022	03/15/2035
00287Y-DA-4	Abbvie Inc Sr Nt	1			1.G FE	4,368,240	..97.7050	4,396,739	4,500,000	4,373,170		3,469			4.850	5.073	JD	9,700	218,250	08/29/2022	06/15/2044
00287Y-DB-2	Abbvie Inc Sr Nt	1			1.G FE	10,155,017	..96.3970	9,639,700	10,000,000	10,143,561		(4,055)			4.750	4.641	MS	139,861	475,000	11/19/2020	03/15/2045
004498-AB-7	ACI Worldwide Inc Sr Nt	1			4.B FE	29,365,309	..99.4170	28,941,399	29,111,000	29,141,772		(47,426)			5.750	5.574	FA	632,356	1,673,883	11/08/2018	08/15/2026
007589-AA-2	Advocate Health Corp Sr Nt	1			1.C FE	8,000,000	..97.2290	7,778,336	8,000,000	8,000,000					3.829	3.828	FA	115,721	306,320	08/07/2018	08/15/2028
007589-AB-0	Advocate Health Corp Sr Nt	1			1.C FE	12,000,000	..89.6680	10,760,184	12,000,000	12,000,000					4.272	4.272	FA	193,664	512,640	08/07/2018	08/15/2048
00802H-AA-4	Aerostar Airport Sr Nt	1			2.A FE	3,959,618	..99.7600	3,950,107	3,959,618	3,959,618					5.750	5.750	MS	62,611	227,678	03/22/2013	03/22/2035
00802H-AC-0	Aerostar Airport Sr Sec Nt	1			2.A FE	22,718,180	..91.5770	21,062,812	23,000,000	22,724,468		6,288			4.920	5.057	MS	311,190	1,057,800	08/23/2023	03/22/2035
00915X-BM-2	Air Products & Chemicals Inc MT Sr Nt Ser E	1			1.F FE	2,998,260	..104.6300	3,138,885	3,000,000	2,999,693		110			7.340	7.345	JD	9,787	220,200	06/18/1996	06/15/2026
010392-FL-7	Alabama Power Co Sr Nt	1			1.E FE	9,920,400	..86.2930	8,629,270	10,000,000	9,935,578		1,934			4.150	4.197	FA	156,778	415,000	08/20/2014	08/15/2044
010392-FP-8	Alabama Power Co Sr Nt	1			1.G FE	1,508,886	..87.6490	1,717,926	1,960,000	1,510,239		1,352			4.300	6.230	JJ	41,906		11/13/2023	01/02/2046
012873-AK-1	Alberta Energy Co Ltd Sr Nt	1			2.C FE	9,842,155	..110.2220	8,707,530	7,900,000	9,222,307		(139,100)			7.375	4.759	MN	97,104	582,625	12/08/2021	11/01/2031
013092-AG-6	Albertsons Cos/Safeway Sr Nt	2			3.C FE	3,175,821	..90.7900	3,273,877	3,606,000	3,212,028		36,206			3.500	5.974	MS	37,162	63,105	07/26/2023	03/15/2029
013090-AA-6	Albertsons Inc Sr Nt	1			3.C FE	5,141,418	..101.5730	5,215,748	5,135,000	5,140,438		(979)			6.500	6.470	FA	126,093	168,742	02/07/2023	02/15/2028
01400E-AB-9	Alcon Finance Corp Sr Nt	1			2.B FE	4,814,819	..91.0000	4,022,178	4,420,000	4,680,813		(44,767)			3.000	1.862	MS	36,097	132,600	12/11/2020	09/23/2029
01400E-AC-7	Alcon Finance Corp Sr Nt	1			2.B FE	6,048,780	..80.5450	4,174,653	5,183,000	5,986,430		(21,309)			3.800	2.926	MS	53,615	196,954	02/16/2021	09/23/2049
015271-AJ-8	Alexandria Real Estate Equity Sr Nt	1			2.A FE	2,609,200	..96.7950	2,661,863	2,750,000	2,624,612		15,412			3.950	5.603	JJ	50,088		08/02/2023	01/15/2027
015271-AQ-2	Alexandria Real Estate Equity Sr Nt	1			2.A FE	4,333,455	..88.7710	2,831,808	3,190,000	4,251,695		(28,705)			4.850	2.948	AO	32,662	154,715	01/25/2021	04/15/2049
015271-AR-0	Alexandria Real Estate Equity Sr Nt	1			2.A FE	5,891,405	..90.2980	5,835,083	6,462,000	5,944,228		52,823			3.375	4.635	FA	82,391	218,093	01/18/2023	08/15/2031
015271-AS-8	Alexandria Real Estate Equity Sr Nt	1			2.A FE	9,867,463	..79.3370	10,195,649	12,851,000	9,893,342		25,879			4.000	5.688	FA	214,183	308,200	11/02/2023	02/01/2050
015271-AV-1	Alexandria Real Estate Equity Sr Nt	1			2.A FE	5,873,763	..77.9860	4,630,779	5,938,000	5,888,466		4,926			1.875	1.976	FA	46,391	111,338	01/11/2021	02/01/2033
015271-AW-9	Alexandria Real Estate Equity Sr Nt	1			2.A FE	6,081,151	..80.2800	4,897,068	6,100,000	6,085,504		1,571			2.000	2.031	MN	14,572	122,000	02/03/2021	05/18/2032
015271-AX-7	Alexandria Real Estate Equity Sr Nt	1			2.A FE	10,793,341	..66.5020	11,279,000	11,279,000	10,802,615		7,957			3.000	3.211	MN	40,416	338,370	01/18/2023	05/18/2051
015271-BB-4	Alexandria Real Estate Equity Sr Nt	LS			2.A FE	12,758,616	..96.9490	15,040,590	15,514,000	12,763,551		4,934			5.150	6.513	AO	168,672		11/09/2023	04/15/2053
01741R-AH-5	Allegheny Technologies Inc Sr Nt	LS			4.A FE	922,366	..98.7830	987,827	1,000,000	937,274		13,239			5.875	7.764	JD	4,896	58,750	11/14/2022	12/01/2027
01741R-AL-6	Allegheny Technologies Inc Sr Nt	1			4.A FE	141,791	..93.7870	146,308	156,000	143,952		1,567			4.875	6.506	AO	1,901	7,605	02/27/2023	10/01/2029

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
01741R-AM-4	Allegheny Technologies Inc Sr Nt .....	.....	.....	1	.. 4.A FE	1,051,000	..93.1260	1,145,447	1,230,000	1,073,448 .....	.....	14,475 .....	.....	.....	..5.125	..7.298	AO	15,759	63,038	06/21/2022	10/01/2031
018522-N8-7	Allete Inc 1st Mtg .....	.....	.....	.....	.. 1.F	25,000,000	..99.5500	24,887,525	25,000,000	25,000,000 .....	.....	.....	.....	.....	..4.980	..4.980	MM	207,500	636,333	04/27/2023	04/27/2033
01882Y-AB-2	Alliant Energy Finance Sr Nt .....	.....	.....	1	.. 2.B FE	29,448,220	..97.6970	28,820,497	29,500,000	29,474,305 .....	.....	5,132 .....	.....	.....	..4.250	..4.272	JD	55,722	1,253,750	06/20/2018	06/15/2028
01882Y-AD-8	Alliant Energy Finance Sr Nt .....	.....	.....	1	.. 2.B FE	13,014,274	..88.0320	11,472,667	13,032,353	13,017,140 .....	.....	1,573 .....	.....	.....	..3.600	..3.617	MS	156,388	469,165	02/23/2022	03/01/2032
01882Y-AE-6	Alliant Energy Finance Sr Nt .....	.....	.....	1	.. 2.B FE	10,731,122	104.0790	10,897,061	10,470,000	10,727,725 .....	.....	(3,397) .....	.....	.....	..5.950	..5.402	MS	88,253 .....	.....	12/06/2023	03/30/2029
01959L-AB-8	Allina Health System Nt .....	.....	.....	1	.. 1.D FE	3,010,140	..89.5680	2,687,040	3,000,000	3,008,817 .....	.....	(222) .....	.....	.....	..4.430	..4.409	AO	28,057	132,900	04/03/2017	04/15/2047
019736-AE-7	Allison Transmission Inc Sr Nt .....	.....	.....	1	.. 3.A FE	5,794,539	..96.8970	5,723,700	5,907,000	5,828,129 .....	.....	16,924 .....	.....	.....	..4.750	..5.120	AO	70,146	280,583	10/12/2022	10/01/2027
02209S-AR-4	Altria Group Inc Sr Nt	..LS..	.....	.....	.. 2.B FE	5,476,570	..98.9240	5,440,837	5,500,000	5,481,944 .....	.....	489 .....	.....	.....	..5.375	..5.402	JJ	123,998	295,625	10/28/2013	01/31/2044
022249-AU-0	Aluminum Co of America Sr Nt .....	.....	.....	1	.. 2.C FE	1,154,923	105.3240	1,236,505	1,174,000	1,158,711 .....	.....	3,200 .....	.....	.....	..6.750	..7.127	JJ	36,541	79,245	11/03/2022	01/15/2028
023135-BC-9	Amazon.com Inc Sr Nt .....	.....	.....	1	.. 1.E FE	47,919,956	..96.2200	46,185,360	48,000,000	47,966,171 .....	.....	8,634 .....	.....	.....	..3.150	..3.171	FA	541,800	1,512,000	06/08/2018	08/22/2027
023135-BJ-4	Amazon.com Inc Sr Nt .....	.....	.....	1	.. 1.E FE	32,937,002	..90.3410	29,812,464	33,000,000	32,944,756 .....	.....	1,215 .....	.....	.....	..4.050	..4.061	FA	478,913	1,336,500	06/08/2018	08/22/2047
02343J-AA-8	Amcor Flexibles North America Sr Nt .....	.....	.....	1	.. 2.B FE	1,935,880	..98.2960	1,965,912	2,000,000	1,946,326 .....	.....	10,446 .....	.....	.....	..4.000	..6.064	MM	9,778	40,000	09/20/2023	05/17/2025
02343U-AJ-4	Amcor Finance USA Sr Nt	..LS..	.....	1	.. 2.B FE	6,074,593	104.2020	6,330,296	6,075,000	6,075,375 .....	.....	783 .....	.....	.....	..5.625	..5.623	MM	33,223	64,688	12/11/2023	05/26/2033
023608-AG-7	Ameren Corp Sr Nt .....	.....	.....	1	.. 2.A FE	38,241,321	..97.1380	36,798,675	37,883,000	38,043,146 .....	.....	(72,924) .....	.....	.....	..3.650	..3.440	FA	522,364	1,382,730	12/10/2021	02/15/2026
02361D-AP-5	Ameren Illinois Co Sr Nt .....	.....	.....	1	.. 1.F FE	6,176,940	..98.0990	5,885,946	6,000,000	6,029,635 .....	.....	(24,655) .....	.....	.....	..3.250	..2.816	MS	65,000	195,000	07/24/2021	03/01/2025
02361D-AQ-3	Ameren Illinois Co 1st Mtg .....	.....	.....	1	.. 1.F FE	8,910,090	..86.6190	7,795,674	9,000,000	8,923,867 .....	.....	2,038 .....	.....	.....	..4.150	..4.209	MS	109,975	373,500	12/07/2015	03/15/2046
02406P-BB-5	American Axle & Mfg Inc Sr Nt .....	.....	.....	1	.. 4.B FE	1,008,660	..88.4080	961,433	1,087,500	1,024,435 .....	.....	8,867 .....	.....	.....	..5.000	..6.215	AO	13,594	54,375	03/08/2022	10/01/2029
025537-AJ-0	American Electric Power Sr Nt .....	.....	.....	1	.. 2.B FE	15,955,450	..95.3690	15,259,040	16,000,000	15,981,063 .....	.....	4,525 .....	.....	.....	..3.200	..3.233	MM	68,267	512,000	11/14/2021	01/13/2027
025537-AN-1	American Electric Power Sr Nt .....	.....	.....	1	.. 2.B FE	1,764,456	..85.5950	1,754,698	2,050,000	1,811,202 .....	.....	32,894 .....	.....	.....	..2.300	..4.484	MS	15,717	47,150	07/25/2022	03/01/2030
025816-DK-2	American Express Co Sub Nt Fix to Flt	2 .....	.....	.....	.. 1.G FE	12,500,000	103.6610	12,957,588	12,500,000	12,500,000 .....	.....	.....	.....	.....	..5.625	..5.625	JJ	298,828 .....	.....	07/25/2023	07/28/2034
02665W-BH-3	American Honda Finance Sr Nt .....	.....	.....	1	.. 1.G FE	2,974,400	..94.5850	2,837,538	3,000,000	2,992,499 .....	.....	2,666 .....	.....	.....	..2.300	..2.397	MS	21,467	69,000	09/09/2016	09/09/2026
02665W-DS-7	American Honda Fin Sr Nt .....	.....	.....	1	.. 1.G FE	1,998,680	..97.4320	1,948,642	2,000,000	1,999,798 .....	.....	379 .....	.....	.....	..0.550	..0.569	JJ	5,164	11,000	01/11/2021	07/12/2024
02665W-DH-8	American Honda Fin Sr Nt .....	.....	.....	1	.. 1.G FE	11,780,058	..90.7470	10,708,111	11,800,000	11,787,622 .....	.....	2,773 .....	.....	.....	..2.000	..2.026	MS	63,589	236,000	03/22/2021	03/24/2028
02666T-AD-9	American Homes 4 Rent Sr Nt .....	.....	.....	1	.. 2.B FE	3,918,480	..68.9460	2,757,828	4,000,000	3,922,509 .....	.....	1,656 .....	.....	.....	..3.375	..3.485	JJ	62,250	135,000	06/30/2021	07/15/2051
02666T-AE-7	American Homes 4 Rent Sr Nt .....	.....	.....	1	.. 2.B FE	3,860,622	..89.7760	3,943,847	4,393,000	3,919,933 .....	.....	44,506 .....	.....	.....	..3.625	..5.244	AO	33,619	159,246	08/31/2022	04/15/2032
02666T-AF-4	American Homes 4 Rent Sr Nt .....	.....	.....	1	.. 2.B FE	24,450,995	..81.2350	22,761,151	28,019,000	24,518,057 .....	.....	49,510 .....	.....	.....	..4.300	..5.125	AO	254,350	1,204,817	10/04/2022	04/15/2052
03027X-AP-5	American Tower Corp Sr Nt .....	.....	.....	1	.. 2.C FE	5,870,736	..96.0770	5,380,318	5,600,000	5,728,090 .....	.....	(36,630) .....	.....	.....	..3.550	..2.818	JJ	91,669	198,800	12/06/2019	07/15/2027
03027X-AU-4	American Tower Corp Sr Nt .....	.....	.....	1	.. 2.C FE	2,898,875	..95.6550	2,582,688	2,700,000	2,815,086 .....	.....	(21,186) .....	.....	.....	..3.950	..3.018	MS	31,403	106,650	12/04/2019	03/15/2029
03027X-AW-0	American Tower Corp Sr Nt .....	.....	.....	1	.. 2.C FE	954,675	..95.0210	855,189	900,000	932,833 .....	.....	(5,537) .....	.....	.....	..3.800	..3.059	FA	12,920	34,200	10/29/2019	08/15/2029
03027X-AP-0	American Tower Corp Sr Nt .....	.....	.....	1	.. 2.C FE	41,459,540	..76.1360	29,555,079	38,819,000	41,282,319 .....	.....	(62,845) .....	.....	.....	..3.700	..3.325	AO	303,220	1,436,303	01/25/2021	10/15/2049
03027X-BA-7	American Tower Corp Sr Nt .....	.....	.....	1	.. 2.C FE	17,921,710	..89.4450	16,100,118	18,000,000	17,950,114 .....	.....	7,444 .....	.....	.....	..2.900	..2.950	JJ	240,700	522,000	01/07/2020	01/15/2030
03027X-BD-1	American Tower Corp Sr Nt .....	.....	.....	1	.. 2.C FE	5,668,795	..68.4830	3,766,560	5,500,000	5,656,940 .....	.....	(3,983) .....	.....	.....	..3.100	..2.942	JD	7,578	170,500	12/02/2020	06/15/2050
03027X-AP-0	American Tower Corp Sr Nt .....	.....	.....	1	.. 2.C FE	1,991,580	..66.9060	1,338,120	2,000,000	1,992,233 .....	.....	185 .....	.....	.....	..2.950	..2.971	JJ	27,206	59,000	12/02/2020	05/15/2051
030288-B*-4	American Transmission Sys Sr Nt .....	.....	.....	.....	.. 2.A	9,000,000	..95.2630	8,573,661	9,000,000	9,000,000 .....	.....	.....	.....	.....	..4.320	..4.320	AO	97,200	388,800	09/27/2018	10/01/2030
03028P-E*-3	American Transmission Co LLC Sr Nt Ser A .....	.....	.....	1	.. 1.F	6,000,000	..98.1830	5,890,956	6,000,000	6,000,000 .....	.....	.....	.....	.....	..3.350	..3.350	JD	11,167	201,000	12/11/2014	12/11/2024
03028P-J8-6	American Transmission Co LLC Sr Nt .....	.....	.....	.....	.. 1.F	24,000,000	..93.0400	22,330,224	24,000,000	24,000,000 .....	.....	.....	.....	.....	..3.530	..3.530	MM	110,607	847,200	05/14/2019	05/14/2031
030360-AD-3	American University Nt .....	.....	.....	1	.. 1.E FE	9,289,500	..81.3760	7,242,437	8,900,000	9,261,854 .....	.....	(9,648) .....	.....	.....	..3.672	..3.422	AO	81,702	326,808	01/13/2021	04/01/2049
03040W-AN-5	American Water Cap Corp Sr Nt	2 .....	.....	.....	.. 2.A FE	8,913,820	..94.9660	8,546,931	9,000,000	8,972,016 .....	.....	9,014 .....	.....	.....	..3.000	..3.112	JD	22,500	270,000	12/01/2016	12/01/2026
03040W-AP-0	American Water Cap Corp Sr Nt	2 .....	.....	.....	.. 2.A FE	19,833,600	..84.0310	16,806,140	20,000,000	19,857,453 .....	.....	3,719 .....	.....	.....	..4.000	..4.048	JD	66,667	800,000	11/14/2016	12/01/2046
03040W-AQ-8	American Water Cap Corp Sr Nt .....	.....	.....	1	.. 2.A FE	13,455,585	..94.6030	12,771,392	13,500,000	13,482,344 .....	.....	4,486 .....	.....	.....	..2.950	..2.988	MS	132,750	398,250	08/07/2017	09/01/2027
03063#-AA-2	Americold Realty Operating Par Sr Nt Ser A .....	.....	.....	.....	.. 2.B FE	30,000,000	..97.5410	29,262,420	30,000,000	30,000,000 .....	.....	.....	.....	.....	..4.680	..4.680	JJ	674,700	1,404,000	12/04/2018	01/08/2026
03063#-AC-8	Americold Realty Operating Par Sr Nt Ser C .....	.....	.....	.....	.. 2.B FE	17,000,000	..91.3490	15,529,262	17,000,000	17,000,000 .....	.....	.....	.....	.....	..4.100	..4.100	JJ	334,947	697,000	05/07/2019	01/08/2030
03063#-AD-6	Americold Realty Operating Par Sr Nt .....	.....	.....	.....	.. 2.B FE	62,719,800	..84.0050	47,294,116	56,298,900	56,298,900 .....	.....	.....	.....	1,703,400	..1.620	..1.620	JJ	456,021	892,874	12/30/2020	01/07/2031
03073E-AM-7	AmerisourceBergen Corp Sr Nt .....	.....	.....	1	.. 2.A FE	8,919,630	..97.8780	8,808,993	9,000,000	8,988,250 .....	.....	9,719 .....	.....	.....	..3.250	..3.365	MS	97,500	292,500	02/12/2016	03/01/2025
03073E-AN-5	AmerisourceBergen Corp Sr Nt .....	.....	.....	1	.. 2.A FE	19,326,010	..88.2470	18,090,574	20,500,000	19,516,383 .....	.....	26,951 .....	.....	.....	..4.250	..4.607	MS	290,417	871,250	02/12/2016	03/01/2045

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
031100-L*-9	Ametek Inc Sr Nt Ser J	...	...	...	2.A	12,428,400	..98.5180	12,314,775	12,500,000	12,449,703	...	21,303	...	...	..3.730	...4.285	MS	117,858	419,625	09/06/2023	09/30/2024
031100-NF-3	Ametek Inc Sr Nt Ser V	...	...	...	2.A	13,000,000	..98.8760	12,853,919	13,000,000	13,000,000	...	...	...	...	..4.320	...4.320	JD	28,080	561,600	12/13/2018	12/13/2027
031100-P8-3	Ametek Inc Sr Nt	...	...	...	2.A	12,000,000	..98.8780	11,865,300	12,000,000	12,000,000	...	...	...	...	..4.320	...4.320	JD	25,920	518,400	01/14/2019	12/13/2027
031162-BH-2	Amgen Inc Sr Nt	1	...	...	2.A FE	12,784,880	103.9400	11,433,356	11,000,000	12,381,515	...	(46,562)	...	...	..5.650	...4.630	JD	27,622	621,500	04/03/2013	06/15/2042
031162-BP-4	Amgen Inc Sr Nt	1	...	...	2.A FE	7,666,151	..95.3960	6,558,441	6,875,000	7,502,828	...	(19,632)	...	...	..5.375	...4.654	MN	47,218	369,531	03/09/2016	05/15/2043
031162-BZ-2	Amgen Inc Sr Nt	1	...	...	2.A FE	21,150,795	..89.0770	18,439,001	20,700,000	21,150,456	...	(14,586)	...	...	..4.400	...4.236	MN	151,800	910,800	02/23/2022	05/01/2045
031162-CD-0	Amgen Inc Sr Nt	1	...	...	2.A FE	33,204,066	..90.4970	23,711,998	26,202,000	32,656,255	...	(183,051)	...	...	..4.563	...3.088	JD	53,138	1,195,597	01/20/2021	06/15/2048
031162-CS-7	Amgen Inc Sr Nt	1	...	...	2.A FE	4,617,774	..74.6750	3,136,367	4,200,000	4,588,711	...	(10,157)	...	...	..3.375	...2.863	FA	51,188	141,750	01/15/2021	02/21/2050
031162-DF-4	Amgen Inc Sr Nt	1	...	...	2.A FE	4,967,128	..84.6990	4,230,710	4,995,000	4,968,026	...	492	...	...	..4.200	...4.233	FA	75,175	209,790	02/17/2022	02/22/2052
031162-DK-3	Amgen Inc Sr Nt	1	...	...	2.A FE	24,925,388	..93.7590	23,266,271	24,815,000	24,923,578	...	(1,473)	...	...	..4.875	...4.847	MS	403,244	1,253,416	08/16/2022	03/01/2053
032095-AH-4	Amphenol Corp Sr Nt	1	...	...	1.G FE	779,289	..99.8120	698,681	700,000	746,756	...	(8,256)	...	...	..4.350	...2.947	JD	2,538	30,450	11/14/2019	06/01/2029
032095-AJ-0	Amphenol Corp Sr Nt	1	...	...	1.G FE	47,103,573	..91.2390	42,973,616	47,100,000	47,102,321	...	(815)	...	...	..2.800	...2.798	FA	498,213	1,318,800	02/06/2020	02/15/2030
032095-AK-7	Amphenol Corp Sr Nt	1	...	...	2.A FE	998,290	..96.5680	965,680	1,000,000	999,589	...	345	...	...	..2.050	...2.086	MS	6,833	20,500	02/13/2020	03/01/2025
032177-AH-0	Amsted Industries Sr Nt	1	...	...	3.C FE	7,863,233	100.2760	7,840,599	7,819,026	7,823,937	...	(9,459)	...	...	..5.625	...5.496	JJ	219,910	439,820	06/26/2019	07/01/2027
032177-AJ-6	Amsted Industries Sr Nt	1	...	...	3.C FE	5,509,213	..91.5370	5,569,087	6,084,000	5,577,334	...	60,057	...	...	..4.625	...6.183	MN	35,955	281,385	11/17/2022	05/15/2030
032654-AN-5	Analog Devices Inc Sr Nt	2	...	...	1.G FE	46,298,237	..97.6890	46,597,701	47,700,000	47,166,372	...	167,697	...	...	..3.500	...3.906	JD	120,575	1,669,500	11/14/2019	12/05/2026
035229-CQ-4	Anheuser-Busch Cos Inc Sr Nt	1	...	...	1.G FE	240,430	106.9190	203,146	190,000	230,395	...	(3,794)	...	...	..5.950	...3.220	JJ	5,213	11,305	04/08/2021	01/15/2033
03522A-AH-3	Anheuser-Busch Co/Inbev Sr Nt	1	...	...	2.C FE	689,334	..99.9210	599,523	600,000	670,208	...	(4,851)	...	...	..4.700	...3.465	FA	11,750	28,200	10/29/2019	02/01/2036
03523T-BU-1	Anheuser-Busch InBev WldwdInc Sr Nt	1	...	...	1.G FE	624,025	105.6510	528,257	500,000	603,156	...	(5,302)	...	...	..5.450	...3.615	JJ	11,960	27,250	10/29/2019	01/23/2039
03523T-BV-9	Anheuser-Busch InBev WldwdInc Sr Nt	1	...	...	1.G FE	33,552,950	107.8290	31,270,410	29,000,000	33,235,826	...	(103,816)	...	...	..5.550	...4.522	JJ	706,392	1,609,500	05/06/2021	01/23/2049
035240-AL-4	Anheuser-Busch Inbev Worldwide Sr Nt	1	...	...	1.G FE	18,300,610	..98.8870	18,788,511	19,000,000	18,643,968	...	73,798	...	...	..4.000	...4.486	AO	164,667	760,000	12/06/2018	04/13/2028
035240-AN-0	Anheuser-Busch Inbev Worldwide Sr Nt	1	...	...	1.G FE	1,277,782	..94.7830	1,042,610	1,100,000	1,266,339	...	(4,331)	...	...	..4.600	...3.644	AO	10,682	50,600	04/08/2021	04/15/2048
035240-AP-5	Anheuser-Busch Inbev Worldwide Sr Nt	1	...	...	1.G FE	1,067,265	..95.3990	858,589	900,000	1,061,159	...	(2,315)	...	...	..4.750	...3.804	AO	9,025	42,750	04/08/2021	04/15/2058
035240-AQ-3	Anheuser-Busch Inbev Worldwide Sr Nt	1	...	...	1.G FE	16,435,440	101.7030	14,238,378	14,000,000	15,406,233	...	(271,618)	...	...	..4.750	...2.520	JJ	291,861	665,000	01/23/2020	01/23/2029
035242-AN-6	Anheuser-Busch Inbev Fin Sr Nt	1	...	...	1.G FE	34,001,587	..97.6740	30,962,658	31,700,000	33,667,049	...	(54,304)	...	...	..4.900	...4.447	FA	647,208	1,553,300	10/29/2019	02/01/2046
03524B-AF-3	Anheuser-Busch Inbev Fin Sr Nt	1	...	...	1.G FE	17,039,520	..95.5710	15,291,344	16,000,000	16,831,771	...	(25,849)	...	...	..4.625	...4.238	FA	308,333	740,000	05/19/2014	02/01/2044
03674X-AQ-9	Antero Resources Corp Sr Nt	1	...	...	3.A FE	7,231,328	102.6000	7,231,262	7,048,000	7,194,029	...	(37,300)	...	...	..7.625	...6.867	FA	223,921	341,562	02/23/2023	02/01/2029
03674X-AS-5	Antero Resources Corp Sr Nt	1	...	...	3.A FE	2,974,100	..95.9510	2,782,565	2,900,000	2,953,938	...	(11,401)	...	...	..5.375	...4.876	MS	51,958	155,875	03/10/2022	03/01/2030
036752-AH-6	Anthem Inc Sr Nt	1	...	...	2.B FE	24,917,536	..91.3200	17,424,674	19,081,000	24,469,301	...	(156,472)	...	...	..4.550	...2.893	MS	289,395	868,186	01/21/2021	03/01/2048
036752-AL-7	Anthem Inc Sr Nt	1	...	...	2.B FE	7,990,320	..91.7800	7,342,392	8,000,000	7,994,168	...	926	...	...	..2.875	...2.889	MS	67,722	230,000	09/14/2019	09/15/2029
03690A-AD-8	Antero Midstream Part/FI Sr Nt	1	...	...	3.C FE	963,358	..99.2820	923,324	930,000	940,192	...	(8,663)	...	...	..5.750	...3.824	MS	17,825	53,475	09/23/2021	03/01/2027
03690A-AF-3	Antero Midstream Part/FI Sr Nt	1	...	...	3.C FE	10,166,271	..98.9470	9,774,004	9,878,000	10,014,932	...	(66,075)	...	...	..5.750	...4.850	JJ	261,904	567,985	03/29/2022	01/15/2028
03690E-AA-6	Antero Midstream Part/FI Sr Nt	2	...	...	3.C FE	3,043,641	102.5750	3,077,262	3,000,000	3,035,318	...	(8,323)	...	...	..7.875	...6.959	MN	30,188	118,125	08/21/2023	05/15/2026
037411-AW-5	Apache Corp Sr Nt	1	...	...	2.C FE	9,205,650	..85.6870	7,711,848	9,000,000	9,172,397	...	(6,537)	...	...	..5.100	...4.930	MS	153,000	459,000	03/28/2018	09/01/2040
037735-CE-5	Appalachian Pwr Co Sr Nt	1	...	...	2.A FE	8,851,932	101.1930	8,115,663	8,020,000	8,575,295	...	(34,280)	...	...	..5.800	...5.010	AO	116,290	435,580	07/25/2023	10/01/2035
037735-CG-0	Appalachian Pwr Co Sr Nt	1	...	...	2.A FE	16,286,965	107.9620	14,481,996	13,414,000	15,330,966	...	(110,130)	...	...	..6.375	...4.807	AO	213,786	759,581	07/25/2023	04/01/2036
037735-DA-2	Appalachian Pwr Co Sr Nt	1	...	...	1.G FE	484,407	..96.4310	467,691	485,000	484,476	...	49	...	...	..4.500	...4.515	FA	9,094	21,825	07/28/2022	08/01/2032
037833-BY-5	Apple Inc Sr Nt	1	...	...	1.B FE	22,450,500	..97.6360	21,968,010	22,500,000	22,487,997	...	5,321	...	...	..3.250	...3.276	FA	260,000	731,250	02/16/2016	02/23/2026
037833-CJ-7	Apple Inc Sr Nt	1	...	...	1.B FE	18,500,000	..97.4570	18,029,619	18,500,000	18,500,000	...	...	...	...	..3.350	...3.350	FA	244,457	619,750	02/02/2017	02/09/2027
037833-CR-9	Apple Inc Sr Nt	2	...	...	1.B FE	10,000,000	..96.9040	9,690,420	10,000,000	10,000,000	...	...	...	...	..3.200	...3.200	MN	44,444	320,000	05/04/2017	05/11/2027
037833-DB-3	Apple Inc Sr Nt	1	...	...	1.B FE	18,670,800	..95.8100	19,162,600	20,000,000	19,385,781	...	151,857	...	...	..2.900	...3.799	MS	175,611	580,000	12/06/2018	09/12/2027
037833-DK-3	Apple Inc Sr Nt	1	...	...	1.B FE	12,962,170	..96.0520	12,486,747	13,000,000	12,984,017	...	3,839	...	...	..3.000	...3.034	MN	52,000	390,000	11/06/2017	11/13/2027
038222-AL-9	Applied Materials Inc Sr Nt	1	...	...	1.F FE	15,145,730	..96.9450	14,541,810	15,000,000	15,050,858	...	(16,175)	...	...	..3.300	...3.179	AO	123,750	495,000	08/14/2017	04/01/2027
038522-AQ-1	Aramark Services Inc Sr Nt	1	...	...	4.A FE	36,921,385	..97.2050	35,796,750	36,826,000	36,797,803	...	(20,771)	...	...	..5.000	...4.946	FA	767,208	1,841,300	03/06/2020	02/01/2028
039483-BE-1	Archer-Daniels-Midland Co Sr Nt	1	...	...	1.F FE	20,880,300	..93.7010	18,740,160	20,000,000	20,690,683	...	(24,710)	...	...	..4.535	...4.260	MS	239,347	907,000	09/18/2015	03/26/2042

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
039483-BH-4	Archer-Daniels-Midland Co Sr Nt			1	.. 1.F FE ..	10,193,758	86.1090	8,974,270	10,422,000	10,237,901		6,124			4.016	4.150	AO	87,197	418,548	09/18/2015	04/16/2043
04016*-AA-2	Arglass Yamamura Southeast, LL Sr Nt				.. 2.B PL ..	6,100,000	104.5600	6,378,142	6,100,000	6,100,000					6.100	6.098	JD	1,034	221,193	05/26/2023	06/30/2035
040555-CV-4	Arizona Pub Svc Co Sr Nt			2	.. 1.G FE ..	2,764,280	93.6660	2,716,314	2,900,000	2,854,592		15,826			2.550	3.159	MS	21,774	73,950	11/01/2017	09/15/2026
040555-CW-2	Arizona Pub Svc Co Sr Nt			2	.. 1.G FE ..	6,395,584	94.5110	6,048,672	6,400,000	6,398,220		448			2.950	2.958	MS	55,591	188,800	09/06/2017	09/15/2027
04273W-AC-5	Arrow Electronics Inc Sr Nt			1	.. 2.C FE ..	24,947,308	84.8960	21,224,100	25,000,000	24,956,280		4,676			2.950	2.974	FA	278,611	737,500	11/16/2021	02/15/2032
04317*-BD-9	Arthur J Gallagher & Co Sr Nt Series DD				.. 2.A FE ..	20,000,000	97.0990	19,419,780	20,000,000	20,000,000					4.340	4.340	JD	43,400	868,000	06/13/2018	06/13/2028
04317*-BJ-6	Arthur J Gallagher & Co Sr Nt				.. 2.A FE ..	5,000,000	99.2070	4,960,365	5,000,000	5,000,000					4.850	4.850	FA	92,958	242,500	02/13/2019	02/13/2026
04317*-BK-3	Arthur J Gallagher & Co Sr Nt Ser JJ				.. 2.A FE ..	35,000,000	99.6740	34,885,900	35,000,000	35,000,000					5.040	5.040	FA	676,200	1,764,000	02/13/2019	02/13/2029
04317*-BS-6	Arthur J Gallagher & Co Sr Nt				.. 2.A FE ..	17,000,000	93.9460	15,970,820	17,000,000	17,000,000					3.990	3.990	JJ	284,509	678,300	01/30/2020	01/30/2030
04433L-AA-0	Ashland LLC Sr Nt				.. 3.A FE ..	3,977,032	86.4070	4,348,010	5,032,000	4,082,759		92,771			3.375	6.543	MS	56,610	169,830	01/05/2023	09/01/2031
045054-AF-0	Ashtead Capital Inc 2nd Lien Nt			2	.. 2.C FE ..	28,675,788	96.0670	28,251,832	29,408,436	29,043,272		76,864			4.375	4.705	FA	486,056	1,286,619	07/18/2018	08/15/2027
045054-AJ-2	Ashtead Capital Inc Sr Sec Nt			1	.. 2.C FE ..	14,726,831	93.9840	13,267,778	14,117,000	14,300,735		(102,244)			4.000	2.853	MN	94,113	564,680	01/15/2021	05/01/2028
045054-AL-7	Ashtead Capital Inc Sr Sec Nt			1	.. 2.C FE ..	12,125,404	93.3870	10,760,004	11,522,000	11,785,005		(121,199)			4.250	3.107	MN	81,614	489,685	05/04/2021	11/01/2029
045054-AN-3	Ashtead Capital Inc Sr Nt			1	.. 2.C FE ..	4,987,050	90.7050	4,535,225	5,000,000	4,993,105		2,565			1.500	1.554	FA	28,958	75,000	08/03/2021	08/12/2026
045054-AP-8	Ashtead Capital Inc Sr Nt			1	.. 2.C FE ..	4,129,443	81.5390	3,375,715	4,140,000	4,131,731		975			2.450	2.479	FA	39,163	101,430	08/03/2021	08/12/2031
04774*-AA-0	Atlanta Falcons Stadium Co LLC Sr Nt Ser A				.. 2.B PL ..	7,297,836	81.1610	5,923,009	7,297,836	7,297,836					3.590	3.590	MS	87,331	261,992	08/25/2016	09/01/2042
04774*-AB-8	Atlanta Falcons Stadium Co LLC Sr Sec Nt Ser B				.. 2.B PL ..	5,212,740	81.1610	4,230,720	5,212,740	5,212,740					3.590	3.590	MS	62,379	187,137	11/01/2016	09/01/2042
049560-AM-7	Atmos Energy Corp Sr Nt			2	.. 1.E FE ..	3,125,240	89.1230	2,673,678	3,000,000	3,105,423		(3,366)			4.125	3.873	AO	26,125	123,750	06/06/2017	10/15/2044
049560-AN-5	Atmos Energy Corp Sr Nt			1	.. 1.E FE ..	9,014,450	95.4110	8,586,981	9,000,000	9,005,474		(1,564)			3.000	2.980	JD	12,000	270,000	08/04/2017	06/15/2027
049560-AP-0	Atmos Energy Corp Sr Nt			1	.. 1.G FE ..	12,163,753	89.2170	10,906,778	12,225,000	12,169,614		1,229			4.300	4.330	AO	131,419	525,675	10/01/2018	10/01/2048
049560-AW-5	Atmos Energy Corp Sr Nt			1	.. 1.G FE ..	11,456,866	86.3910	8,070,114	11,800,000	11,472,062		7,343			2.850	2.997	FA	127,047	336,300	11/23/2021	02/15/2052
049560-AX-3	Atmos Energy Corp Sr Nt	..LS..		1	.. 1.G FE ..	7,483,200	105.1700	7,887,765	7,500,000	7,485,002		1,430			5.450	5.479	AO	86,292	422,375	09/27/2022	10/15/2032
049560-AY-1	Atmos Energy Corp Sr Nt			1	.. 1.G FE ..	4,979,300	110.3520	5,517,590	5,000,000	4,979,776		355			5.750	5.779	AO	60,694	297,083	09/27/2022	10/15/2052
052769-AG-1	Autodesk Inc Sr Nt			1	.. 2.A FE ..	43,132,180	90.2760	38,367,470	42,500,000	42,903,483		(61,109)			2.850	2.678	JJ	558,521	1,211,250	02/25/2020	01/15/2030
053332-AW-2	Autozone Inc Sr Nt	..LS..		1	.. 2.B FE ..	2,366,300	95.6260	2,390,645	2,500,000	2,392,322		17,525			3.750	4.678	AO	19,010	93,750	06/30/2022	04/18/2029
053332-BB-7	Autozone Inc Sr Nt			1	.. 2.B FE ..	5,502,541	99.2110	5,411,938	5,455,000	5,496,866		(4,043)			4.750	4.638	FA	107,964	259,113	07/27/2022	08/01/2032
053332-BD-3	Autozone Inc Sr Nt			1	.. 2.B FE ..	698,838	98.7200	691,040	700,000	698,928		90			4.750	4.771	FA	13,854	16,994	01/23/2023	02/01/2033
053332-BE-1	Autozone Inc Sr Nt				.. 2.B FE ..	9,588,288	100.5860	9,656,237	9,600,000	9,589,853		1,565			5.050	5.095	JJ	215,467		07/18/2023	07/15/2026
053332-BH-4	Autozone Inc Sr Nt			1	.. 2.B FE ..	8,762,891	111.1860	9,117,268	8,200,000	8,759,632		(3,259)			6.550	5.619	MN	98,468		11/30/2023	11/01/2033
05348E-AV-1	AvalonBay Communities Inc Sr Nt			1	.. 1.G FE ..	8,983,980	97.9230	8,813,088	9,000,000	8,979,420		1,749			3.450	3.471	JD	25,875	310,500	06/06/2015	06/01/2025
05348E-AW-9	AvalonBay Communities Inc Sr Nt	..LS..		1	.. 1.G FE ..	9,967,400	97.2490	9,724,860	10,000,000	9,993,001		3,556			3.500	3.539	MN	44,722	350,000	11/04/2015	11/15/2025
05453G-AC-9	Axalta Coating Systems Sr Nt	..LS..		1	.. 4.A FE ..	1,146,514	89.9530	1,241,350	1,380,000	1,188,476		30,370			3.375	6.602	FA	17,595	46,575	11/03/2022	02/15/2029
05526D-BP-9	BAT Capital Corp Sr Nt			1	.. 2.B FE ..	4,367,115	99.0690	4,368,110	4,500,000	4,381,032		13,917			4.700	5.601	AO	52,288	105,750	08/02/2023	04/02/2027
05531F-BB-8	BB&T Corp Sr MTN			2	.. 1.G FE ..	1,998,360	97.7970	1,955,930	2,000,000	1,999,792		249			2.850	2.863	AO	10,292	57,000	10/23/2017	10/26/2024
	BSIP LDAC Issuer LLC Sr Sec Nt Brookfield Landmark				.. 2.B PL ..	38,855,000	97.6330	37,935,363	38,855,000	38,855,000					5.240	5.295	MON	5,656	2,035,435	02/27/2019	02/28/2034
05595*-AA-4	BSIP LDAC Issuer LLC Sr Sec Nt				.. 2.B PL ..	7,750,000	93.0890	7,214,421	7,750,000	7,750,000					4.590	4.635	MON	988	355,631	07/29/2019	07/31/2034
05606*-AA-1	BIF III Holtwood LLC Sr Nt				.. 2.C PL ..	10,000,000	89.2790	8,927,862	10,000,000	10,000,000					4.504	4.530	MJSD	1,251	450,400	02/15/2018	02/15/2033
057224-AZ-0	Baker Hughes Inc Sr Nt			1	.. 1.G FE ..	4,521,454	101.4780	4,515,749	4,450,000	4,507,106		(2,142)			5.125	5.011	MS	67,152	228,063	11/24/2015	09/15/2040
058498-AT-3	Ball Corp Sr Nt			1	.. 3.A FE ..	7,021,875	99.7720	6,984,033	7,000,000	7,004,278		(2,710)			5.250	5.207	JJ	183,750	367,500	03/10/2016	07/01/2025
058498-AV-8	Ball Corp Sr Nt			1	.. 3.A FE ..	2,900,000	99.6020	2,888,455	2,900,000	2,900,000					4.875	4.875	MS	41,627	141,375	03/06/2018	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06051G-FG-9	Bank of America Corp Sr MTN .....	.....	.....	.....	1.G FE	549,500	97.5450	487,723	500,000	542,574 .....	.....	(1,305) .....	.....	.....	4.875	4.244	AO	6,094	24,375	02/13/2018	04/01/2044
06051G-FH-7	Bank of America Corp Sub Nt .....	.....	.....	.....	2.A FE	10,991,970	98.9920	10,889,087	11,000,000	10,999,369 .....	.....	936 .....	.....	.....	4.200	4.209	FA	160,417	462,000	08/21/2014	08/26/2024
06051G-FP-9	Bank of America Corp Sub Nt .....	.....	.....	.....	2.A FE	8,973,450	98.3380	8,850,411	9,000,000	8,995,922 .....	.....	2,990 .....	.....	.....	3.950	3.986	AO	69,125	355,500	04/16/2015	04/21/2025
06051G-GC-7	Bank of America Corp Sub Nt .....	.....	.....	2	2.A FE	10,000,000	97.3150	9,731,520	10,000,000	10,000,000 .....	.....	.....	.....	.....	4.183	4.183	MN	41,830	418,300	11/21/2016	11/25/2027
06051G-HA-0	Bank of America Corp Sr Nt Fix to Float .....	.....	.....	1	1.G FE	25,000,000	84.1460	21,036,400	25,000,000	25,000,000 .....	.....	.....	.....	.....	3.946	3.946	JJ	432,964	986,500	01/18/2018	01/23/2049
06051G-HM-4	Bank of America Corp Sr Nt Fix to Float .....	.....	.....	1	1.G FE	21,000,000	96.6260	20,291,397	21,000,000	21,000,000 .....	.....	.....	.....	.....	4.271	4.271	JJ	393,644	896,910	07/18/2018	07/23/2029
06051G-HQ-5	Bank of America Corp Sr Nt Fix to Float .....	.....	.....	1	1.G FE	2,176,260	94.8830	1,897,650	2,000,000	2,102,898 .....	.....	(18,356) .....	.....	.....	3.974	2.882	FA	31,792	79,480	10/29/2019	02/07/2030
06051G-JP-5	Bank of America Corp Sr Nt Fix to Float 3/31 .....	.....	.....	1	1.G FE	1,013,440	84.4870	844,871	1,000,000	1,010,081 .....	.....	(1,263) .....	.....	.....	2.651	2.497	MS	8,100	26,510	04/08/2021	03/11/2032
06051G-KL-2	Bank of America Corp Sub Nt Fix to Float .....	.....	.....	1	2.A FE	600,000	87.8840	527,302	600,000	600,000 .....	.....	.....	.....	.....	3.846	3.846	MS	7,243	23,076	03/03/2022	03/08/2037
06406F-AC-7	Bank of NY Mellon Corp Sr MT Nt .....	.....	.....	2	1.F FE	976,610	95.7670	957,673	1,000,000	992,812 .....	.....	2,914 .....	.....	.....	2.800	3.121	MN	4,433	28,000	01/04/2018	05/04/2026
06406H-CV-9	Bank NY Co Inc Sr Nt .....	.....	.....	.....	1.F FE	9,002,795	99.1890	8,827,857	8,900,000	8,904,997 .....	.....	(13,199) .....	.....	.....	3.400	3.246	MN	38,666	302,600	08/28/2015	05/15/2024
06406R-AF-4	Bank of NY Mellon Corp Sr MTN .....	.....	.....	2	1.F FE	19,994,221	95.4690	19,093,720	20,000,000	19,997,407 .....	.....	583 .....	.....	.....	3.400	3.403	JJ	287,111	680,000	01/22/2018	01/29/2028
06406R-AH-0	Bank of NY Mellon Corp Sr MTN .....	.....	.....	.....	1.F FE	57,681,550	97.5790	56,108,098	57,500,000	57,589,937 .....	.....	(18,891) .....	.....	.....	3.850	3.810	AO	387,406	2,213,750	08/06/2018	04/28/2028
06406R-BM-8	Bank of NY Mellon Corp Sr Nt Fixed to Float .....	.....	.....	2	1.F FE	1,560,888	106.1790	1,528,980	1,440,000	1,551,660 .....	.....	(9,228) .....	.....	.....	5.834	4.747	AO	15,402	84,010	01/24/2023	10/25/2033
066836-AB-3	Baptist Hlth South Florida Inc Sec Nt .....	.....	.....	.....	1.E FE	4,127,000	84.6910	3,495,202	4,127,000	4,127,000 .....	.....	.....	.....	.....	4.342	4.342	MN	22,897	179,194	01/10/2017	11/15/2041
06849R-AG-7	Barrick NA Finance LLC Co Gtd Nt .....	.....	.....	1	2.A FE	9,954,555	105.8140	10,581,420	10,000,000	9,965,764 .....	.....	1,123 .....	.....	.....	5.700	5.731	MN	49,083	570,000	09/13/2011	05/30/2041
07086*-AA-0	Bath County Energy LLC Sr Nt .....	.....	.....	.....	2.B PL	11,000,000	89.6040	9,856,412	11,000,000	11,000,000 .....	.....	.....	.....	.....	4.590	4.616	MJSD	1,403	504,900	05/03/2018	05/03/2033
071813-BP-3	Baxter Intl Sr Nt .....	.....	.....	1	2.B FE	4,772,750	73.6400	3,681,995	5,000,000	4,807,541 .....	.....	5,325 .....	.....	.....	3.500	3.754	FA	66,111	175,000 .....	.....	.....
071813-CL-1	Baxter Intl Sr Nt .....	.....	.....	1	2.B FE	13,332,300	91.7250	13,758,720	15,000,000	13,511,582 .....	.....	179,282 .....	.....	.....	1.915	5.455	FA	119,688 .....	.....	08/02/2023	02/01/2027
071813-CP-2	Baxter Intl Sr Nt .....	.....	.....	1	2.B FE	10,000,000	89.5820	8,958,220	10,000,000	10,000,000 .....	.....	.....	.....	.....	2.272	2.272	JD	18,933	227,200	06/14/2022	12/01/2028
071813-CS-6	Baxter Intl Sr Nt	LS .....	.....	1	2.B FE	37,717,465	84.0400	33,616,000	40,000,000	38,005,305 .....	.....	199,938 .....	.....	.....	2.539	3.216	FA	423,167	1,015,600	07/18/2022	02/01/2032
071813-CV-9	Baxter Intl Sr Nt .....	.....	.....	1	2.B FE	21,785,520	69.1250	23,778,828	34,400,000	21,859,117 .....	.....	73,597 .....	.....	.....	3.132	5.778	JD	89,784	538,704	08/07/2023	12/01/2051
07274E-AH-6	Bayer US Finance LLC Sr Nt .....	.....	.....	1	2.B FE	11,924,827	101.5980	12,118,657	11,928,000	11,924,937 .....	.....	110 .....	.....	.....	6.125	6.135	MN	81,177 .....	.....	11/16/2023	11/21/2026
07274E-AK-9	Bayer US Finance LLC Sr Nt .....	.....	.....	1	2.B FE	8,263,978	102.8390	8,535,670	8,300,000	8,264,446 .....	.....	468 .....	.....	.....	6.375	6.453	MN	58,792 .....	.....	11/16/2023	11/21/2030
07274E-AL-7	Bayer US Finance LLC Sr Nt .....	.....	.....	1	2.B FE	4,189,038	103.1190	4,331,011	4,200,000	4,189,127 .....	.....	89 .....	.....	.....	6.500	6.536	MN	30,333 .....	.....	11/16/2023	11/21/2033
07274N-AJ-2	Bayer US Finance II LLC Sr Nt .....	.....	.....	1	2.B FE	998,110	97.3930	973,927	1,000,000	999,444 .....	.....	268 .....	.....	.....	4.250	4.280	JD	1,889	42,500	06/18/2018	12/15/2025
07274N-AL-7	Bayer US Finance II LLC Sr Nt .....	.....	.....	1	2.B FE	42,716,938	95.1030	40,894,247	43,000,000	42,849,550 .....	.....	26,582 .....	.....	.....	4.375	4.454	JD	83,611	1,881,250	06/20/2018	12/15/2028
07274N-AW-3	Bayer US Finance II LLC Sr Nt .....	.....	.....	1	2.B FE	11,180,375	98.5050	10,835,495	11,000,000	11,009,799 .....	.....	(33,141) .....	.....	.....	3.375	3.065	JJ	171,188	371,250	07/12/2018	07/15/2024
07274N-BF-9	Bayer US Finance II LLC Sr Nt .....	.....	.....	1	2.B FE	5,955,889	78.6400	4,718,406	6,000,000	5,961,477 .....	.....	1,129 .....	.....	.....	4.400	4.448	JJ	121,733	264,000	07/12/2018	07/15/2044
072868-AC-6	Baylor University Sec Nt .....	.....	.....	1	1.E FE	3,000,000	82.4170	2,472,495	3,000,000	3,000,000 .....	.....	.....	.....	.....	4.019	4.019	MS	40,190	120,570	02/08/2018	03/01/2038
073096-A*-0	Bayport Polymers LLC Sr Nt .....	.....	.....	.....	1.E PL	15,000,000	101.7290	15,259,410	15,000,000	15,000,000 .....	.....	.....	.....	.....	4.770	4.770	FA	270,300	357,750	02/15/2023	02/15/2028
073096-A@-8	Bayport Polymers LLC Sr Nt .....	.....	.....	.....	1.E PL	17,000,000	102.7550	17,468,350	17,000,000	17,000,000 .....	.....	.....	.....	.....	4.890	4.890	FA	314,047 .....	.....	02/15/2023	02/15/2030
075887-BF-5	Becton Dickinson & Co Sr Nt .....	.....	.....	1	2.B FE	12,000,000	98.4040	11,808,468	12,000,000	12,000,000 .....	.....	.....	.....	.....	3.734	3.734	JD	19,915	448,080	12/04/2014	12/15/2024
075887-BG-3	Becton Dickinson & Co Sr Nt .....	.....	.....	1	2.B FE	30,897,658	93.8120	27,327,290	29,130,000	30,651,078 .....	.....	(47,407) .....	.....	.....	4.685	4.294	JD	60,655	1,364,741	01/25/2021	12/15/2044
075887-BM-0	Becton Dickinson & Co Sr Nt .....	.....	.....	.....	2.B FE	7,664,995	90.1920	5,862,474	6,500,000	7,541,083 .....	.....	(33,558) .....	.....	.....	4.875	3.744	MN	40,490	316,875	02/05/2020	05/15/2044
075887-BW-8	Becton Dickinson & Co Sr Nt .....	.....	.....	1	2.B FE	15,412,131	96.9150	14,440,305	14,900,000	15,126,676 .....	.....	(66,548) .....	.....	.....	3.700	3.194	JD	38,285	551,300	06/20/2019	06/06/2027
075887-BX-6	Becton Dickinson & Co Sr Nt .....	.....	.....	1	2.B FE	2,985,561	93.5200	2,150,958	2,300,000	2,931,768 .....	.....	(18,912) .....	.....	.....	4.669	3.003	JD	7,457	107,387	01/25/2021	06/06/2047
075887-CE-7	Becton Dickinson & Co Sr Nt .....	.....	.....	.....	2.B FE	1,551,222	104.7620	1,571,423	1,500,000	1,520,486 .....	.....	(6,230) .....	.....	.....	6.700	6.181	JD	8,375	100,500	05/01/2018	12/01/2026
081437-CO-2	Bemis Co Inc Sr Nt .....	.....	.....	1	2.B FE	933,713	86.6870	953,556	1,100,000	934,724 .....	.....	1,011 .....	.....	.....	2.630	5.416	JD	964	14,465	12/13/2023	06/19/2030
084659-AR-2	Berkshire Hathaway Energy Sr Nt .....	.....	.....	1	1.G FE	14,995,200	87.9110	13,186,710	15,000,000	14,996,073 .....	.....	84 .....	.....	.....	4.450	4.452	JJ	307,792	667,500	02/14/2019	01/15/2049
084659-AT-8	Berkshire Hathaway Energy Sr Nt .....	.....	.....	1	1.G FE	7,242,426	98.8690	7,167,966	7,250,000	7,247,571 .....	.....	1,802 .....	.....	.....	4.050	4.077	AO	61,988	293,625	03/08/2021	04/15/2025
084659-AV-3	Berkshire Hathaway Energy Sr Nt .....	.....	.....	1	1.G FE	14,499,989	94.8350	13,751,032	14,500,000	14,500,366 .....	.....	(49) .....	.....	.....	3.700	3.700	JJ	247,386	536,500	03/08/2021	07/15/2030
08576P-AA-9	Berry Global Inc 2nd Lien .....	.....	.....	.....	3.B FE	700,308	97.6160	728,215	746,000	715,429 .....	.....	13,061 .....	.....	.....	4.500	6.602	FA	12,682	33,570	11/01/2022	02/15/2026
08576P-AK-7	Berry Global Inc Sec Nt	LS .....	.....	2	2.C FE	3,275,123	101.3180	3,348,543	3,305,000	3,279,181 .....	.....	4,058 .....	.....	.....	5.500	5.708	AO	38,375	98,461	03/27/2023	04/15/2028
085770-AA-3	Berry Global Escrow Corp 1st Lien .....	.....	.....	1	2.C FE	6,096,253	98.5270	5,992,382	6,082,000	6,083,908 .....	.....	(3,449) .....	.....	.....	4.875	4.815	JJ	136,718	296,498	07/06/2020	07/15/2026

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
088888-AA-6	Safe Harbor Hydro Sr Nt .....	.....	.....	1	..2.C PL	20,000,000	..96.8880	19,377,593	20,000,000	20,000,000 .....	.....	.....	.....	.....	..4.610	..4.610	MJSD	..2,561	922,000	12/16/2016	12/31/2026
09031W-AD-5	Bimbo Bakeries USA Inc Sr Nt .....	.....	.....	1	..2.A FE	11,801,127	..110.9740	12,906,241	11,630,000	11,800,009 .....	.....	.....	.....	.....	..6.400	..6.190	JJ	..121,986 .....	.....	12/04/2023	01/15/2034
09062X-AF-0	Biogen Inc Sr Nt .....	.....	.....	1	..2.A FE	4,988,200	..98.3950	4,919,755	5,000,000	4,997,641 .....	.....	..1,310 .....	.....	.....	..4.050	..4.079	MS	..59,625	202,500	09/10/2015	09/15/2025
092113-AL-3	Black Hills Corp Sr Nt .....	.....	.....	1	..2.A FE	26,498,027	..97.5590	25,799,583	26,445,000	26,464,093 .....	.....	..(8,926) .....	.....	.....	..3.950	..3.913	JJ	..481,666	1,044,578	06/04/2019	01/15/2026
092113-AN-9	Black Hills Corp Sr Nt .....	.....	.....	1	..2.A FE	4,975,081	..80.4670	4,023,355	5,000,000	4,978,804 .....	.....	..547 .....	.....	.....	..4.200	..4.229	MS	..61,833	210,000	08/10/2016	09/15/2046
092113-AQ-2	Black Hills Corp Sr Nt .....	.....	.....	1	..2.A FE	1,746,375	..92.5190	1,387,791	1,500,000	1,699,231 .....	.....	..(19,102) .....	.....	.....	..4.350	..2.692	MN	..10,875	65,250	06/23/2021	05/01/2033
092113-AR-0	Black Hills Corp Sr Nt .....	.....	.....	1	..2.A FE	864,960	..89.8200	898,204	1,000,000	872,658 .....	.....	..7,698 .....	.....	.....	..3.050	..5.662	AO	..6,439	15,250	08/01/2023	10/15/2029
092113-AV-1	Black Hills Corp Sr Nt .....	.....	.....	1	..2.A FE	12,547,325	..103.7320	12,893,900	12,430,000	12,539,315 .....	.....	.....	.....	.....	..5.950	..5.706	MS	..217,767	386,228	08/04/2023	03/15/2028
092113-AW-9	Black Hills Corp Sr Nt .....	.....	.....	1	..2.A FE	39,690,000	..104.6660	41,866,320	40,000,000	39,695,621 .....	.....	..5,621 .....	.....	.....	..6.150	..6.248	MN	..724,333 .....	.....	09/06/2023	05/15/2034
097023-BV-6	Boeing Co Sr Nt .....	.....	.....	1	..2.C FE	9,539,200	..74.0340	7,403,400	10,000,000	9,603,222 .....	.....	..10,357 .....	.....	.....	..3.650	..3.912	MS	..121,667	365,000	02/14/2017	03/01/2047
097023-BX-2	Boeing Co Sr Nt .....	.....	.....	1	..2.C FE	2,934,540	..94.0470	2,821,401	3,000,000	2,970,020 .....	.....	..6,564 .....	.....	.....	..3.250	..3.510	MS	..32,500	97,500	02/21/2018	03/01/2028
097023-BZ-7	Boeing Co Sr Nt .....	.....	.....	1	..2.C FE	2,783,550	..74.1230	2,223,702	3,000,000	2,808,171 .....	.....	..4,608 .....	.....	.....	..3.625	..4.042	MS	..36,250	108,750	02/21/2018	03/01/2048
097023-CA-1	Boeing Co Sr Nt .....	.....	.....	1	..2.C FE	22,097,905	..94.2200	21,369,164	22,680,000	22,371,403 .....	.....	..57,170 .....	.....	.....	..3.450	..3.761	MN	..130,410	782,460	11/20/2018	11/01/2028
097023-CB-9	Boeing Co Sr Nt .....	.....	.....	1	..2.C FE	5,590,012	..77.6890	4,661,340	6,000,000	5,629,320 .....	.....	..8,276 .....	.....	.....	..3.850	..4.255	MN	..38,500	231,000	10/31/2018	11/01/2048
097023-CP-8	Boeing Co Sr Nt .....	.....	.....	1	..2.C FE	8,567,889	..84.6140	7,319,111	8,650,000	8,581,304 .....	.....	..5,047 .....	.....	.....	..3.250	..3.336	FA	..117,135	281,125	04/27/2021	02/01/2035
097023-CV-5	Boeing Co Sr Nt .....	.....	.....	1	..2.C FE	13,365,600	..103.6980	15,554,670	15,000,000	13,374,697 .....	.....	..9,097 .....	.....	.....	..5.705	..6.815	MN	..142,625 .....	.....	10/31/2023	05/01/2040
097023-CW-3	Boeing Co Sr Nt .....	.....	.....	1	..2.C FE	38,640,707	..103.9510	31,185,300	30,000,000	38,183,469 .....	.....	.....	.....	.....	..5.805	..4.086	MN	..290,250	1,741,500	04/27/2021	05/01/2050
097023-DC-6	Boeing Co Sr Nt .....	.....	.....	1	..2.C FE	32,610,624	..93.0850	28,763,203	30,900,000	32,173,443 .....	.....	.....	.....	.....	..3.625	..2.955	FA	..466,719	1,120,125	04/13/2021	02/01/2031
099724-AH-9	Borg Warner Automotive Sr Nt .....	.....	.....	1	..2.A FE	1,542,962	..82.7940	1,241,910	1,500,000	1,536,939 .....	.....	..(1,062) .....	.....	.....	..4.375	..4.198	MS	..19,323	65,625	09/07/2017	03/15/2045
099724-AJ-5	Borg Warner Automotive Sr Nt	..LS..	.....	1	..2.A FE	6,870,660	..97.8990	7,097,663	7,250,000	7,191,445 .....	.....	..46,521 .....	.....	.....	..3.375	..4.070	MS	..72,047	244,688	02/16/2016	03/15/2025
100743-AJ-2	Boston Gas Company Sr Nt .....	.....	.....	1	..2.A FE	7,000,000	..85.4430	5,981,031	7,000,000	7,000,000 .....	.....	.....	.....	.....	..4.487	..4.487	FA	..118,656	314,090	02/14/2012	02/15/2042
100743-AK-9	Boston Gas Company Sr Nt .....	.....	.....	1	..2.A FE	10,989,660	..93.3460	10,268,049	11,000,000	10,995,909 .....	.....	..1,062 .....	.....	.....	..3.150	..3.161	FA	..144,375	346,500	07/31/2017	08/01/2027
100743-AM-5	Boston Gas Company Sr Nt .....	.....	.....	1	..2.A FE	2,100,000	..88.9880	1,868,750	2,100,000	2,100,000 .....	.....	.....	.....	.....	..3.757	..3.757	MS	..23,012	78,897	03/11/2022	03/16/2032
10112R-AW-4	Boston Properties LP Sr Nt .....	.....	.....	1	..2.A FE	4,087,200	..99.7820	3,991,264	4,000,000	4,001,011 .....	.....	.....	.....	.....	..3.800	..3.495	FA	..63,333	152,000	10/07/2015	02/01/2024
10112R-AX-2	Boston Properties LP Sr Nt .....	.....	.....	1	..2.A FE	36,848,847	..96.3500	35,480,961	36,825,000	36,830,750 .....	.....	.....	.....	.....	..3.650	..3.642	FA	..560,047	1,344,113	02/12/2016	02/01/2026
10112R-BA-1	Boston Properties LP Sr Nt .....	.....	.....	1	..2.A FE	23,057,625	..95.2040	21,896,943	23,000,000	23,030,697 .....	.....	.....	.....	.....	..4.500	..4.468	JD	..86,250	1,035,000	12/06/2018	12/01/2028
101137-AS-6	Boston Scientific Corp Nt .....	.....	.....	2	..2.A FE	32,214,365	..97.8090	30,809,835	31,500,000	31,854,663 .....	.....	.....	.....	.....	..4.000	..3.687	MS	..420,000	1,260,000	06/04/2019	03/01/2028
101137-AU-1	Boston Scientific Corp Sr Nt	..LS..	.....	1	..2.A FE	18,053,075	..96.4720	16,882,530	17,500,000	18,005,319 .....	.....	.....	.....	.....	..4.700	..4.503	MS	..274,167	822,500	05/15/2019	03/01/2049
101137-AW-7	Boston Scientific Corp Sr Nt .....	.....	.....	1	..2.A FE	13,819,560	..97.3150	13,137,525	13,500,000	13,604,196 .....	.....	.....	.....	.....	..3.750	..3.349	MS	..168,750	506,250	05/13/2019	03/01/2026
101137-AJ-2	Boston Scientific Corp Sr Nt .....	.....	.....	1	..2.A FE	33,073,787	..95.8900	31,382,748	32,728,000	32,919,634 .....	.....	.....	.....	.....	..4.000	..3.867	MS	..436,373	1,309,120	03/13/2019	03/01/2029
10373Q-AC-4	BP Cap Mkts America Sr Nt .....	.....	.....	1	..1.F FE	30,728,216	..98.0580	29,760,542	30,350,000	30,556,305 .....	.....	.....	.....	.....	..3.937	..3.767	MS	..331,911	1,194,880	10/29/2019	09/21/2028
10373Q-AE-0	BP Cap Mkts America Sr Nt .....	.....	.....	1	..1.F FE	3,741,830	..99.5210	3,483,232	3,500,000	3,633,130 .....	.....	.....	.....	.....	..4.234	..3.325	MN	..22,640	148,190	10/29/2019	11/06/2028
10373Q-BE-9	BP Cap Mkts America Sr Nt .....	.....	.....	1	..1.F FE	14,318,412	..97.6990	14,654,910	15,000,000	14,364,812 .....	.....	.....	.....	.....	..3.410	..5.562	FA	..198,917 .....	.....	02/11/2023	02/11/2026
10373Q-BG-4	BP Cap Mkts America Sr Nt .....	.....	.....	1	..1.F FE	2,440,600	..71.2280	1,780,708	2,500,000	2,444,463 .....	.....	..1,357 .....	.....	.....	..3.000	..3.125	FA	..26,458	75,000	02/02/2021	02/24/2050
10373Q-BL-3	BP Cap Mkts America Sr Nt .....	.....	.....	1	..1.F FE	1,108,530	..95.9530	959,527	1,000,000	1,076,969 .....	.....	.....	.....	.....	..3.633	..2.257	AO	..8,578	36,330	04/08/2021	04/06/2030
10373Q-BM-1	BP Cap Mkts America Sr Nt .....	.....	.....	1	..1.F FE	956,660	..95.6600	848,540	1,000,000	956,377 .....	.....	.....	.....	.....	..1.749	..4.388	FA	..6,850	17,490	04/08/2021	08/10/2030
10373Q-BP-4	BP Cap Mkts America Sr Nt .....	.....	.....	1	..1.F FE	9,531,390	..69.5230	6,952,280	10,000,000	9,559,623 .....	.....	.....	.....	.....	..2.939	..3.181	JD	..22,043	293,900	02/03/2021	06/04/2051
110122-CP-1	Bristol-Myers Squibb Co Sr Nt .....	.....	.....	1	..1.F FE	41,225,733	..94.9250	39,393,834	41,500,000	41,321,019 .....	.....	.....	.....	.....	..3.400	..3.486	JJ	..607,514	1,411,000	07/17/2020	07/26/2029
110122-CR-7	Bristol-Myers Squibb Co Sr Nt .....	.....	.....	1	..1.F FE	6,027,716	..87.0350	4,786,903	5,500,000	5,508 .....	.....	.....	.....	.....	..4.250	..3.705	AO	..42,205	233,750	07/17/2020	10/26/2049
110122-DB-1	Bristol-Myers Squibb Co Sr Nt .....	.....	.....	1	..1.F FE	7,988,416	..99.3070	7,944,560	8,000,000	7,998,839 .....	.....	..3,058 .....	.....	.....	..3.625	..3.665	MN	..37,056	290,000	07/17/2020	05/15/2024
110122-DJ-4	Bristol-Myers Squibb Co Sr Nt .....	.....	.....	1	..1.F FE	5,703,992	..99.3790	5,465,845	5,500,000	5,687,602 .....	.....	.....	.....	.....	..5.000	..4.743	FA	..103,889	275,000	07/17/2020	08/15/2045
11134L-AF-6	Broadcom Crp/ Caymm Fi Sr Nt .....	.....	.....	1	..2.B FE	3,996,411	..99.9130	3,996,536	4,000,000	3,999,975 .....	.....	.....	.....	.....	..3.625	..4.743	JJ	..66,861	145,000	02/21/2018	01/15/2024
11134L-AH-2	Broadcom Crp/ Caymm Fi Sr Nt .....	.....	.....	1	..2.B FE	8,963,855	..97.6290	8,786,637	9,000,000	8,986,337 .....	.....	..4,156 .....	.....	.....	..3.875	..3.929	JJ	..160,813	348,750	02/21/2018	01/15/2027
11134L-AP-4	Broadcom Crp/ Caymm Fi Sr Nt .....	.....	.....	1	..2.B FE	7,997,931	..98.2150	7,857,176	8,000,000	7,999,809 .....	.....	..178 .....	.....	.....	..3.125	..3.127	JJ	..115,278	250,000	02/21/2018	01/15/2025
11134L-AR-0	Broadcom Crp/ Caymm Fi Sr Nt .....	.....	.....	1	..2.B FE	22,988,907	..95.9590	22,070,478	23,000,000	22,996,483 .....	.....	..797 .....	.....	.....	..3.500	..3.504	JJ	..371,194	805,000	02/21/2018	01/15/2028

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11135F-AS-0	Broadcom Inc Sr Nt			1	2.C FE	994,725	96.0710	864,640	900,000	975,017		(7,443)			4.300	3.187	MN	4,945	38,700	04/08/2021	11/15/2032
11135F-BD-2	Broadcom Inc Sr Nt			1	2.C FE	230,166	101.6530	203,305	200,000	221,628		(3,214)			5.000	3.027	AO	2,111	10,000	04/08/2021	04/15/2030
11135F-BH-3	Broadcom Inc Sr Nt			1	2.C FE	9,672,934	85.6740	8,310,349	9,700,000	9,680,108		2,509			2.450	2.481	FA	89,779	237,650	04/08/2021	02/15/2031
11135F-BJ-9	Broadcom Inc Sr Unsecured Nt			1	2.C FE	22,870,200	79.5230	23,856,780	30,000,000	23,114,596		236,060			3.500	5.602	FA	396,667	1,050,000	12/15/2022	02/15/2041
11135F-BK-6	Broadcom Inc Sr Nt			1	2.C FE	20,905,260	87.9790	21,247,857	24,151,000	21,142,929		240,997			3.419	5.088	AO	174,319	825,723	12/16/2022	04/15/2033
11135F-BP-5	Broadcom Inc Sr Unsecured Nt			1	2.C FE	19,373,283	82.2230	16,252,941	19,767,000	19,423,283		23,271			3.137	3.315	MN	79,234	620,091	10/18/2021	11/15/2035
11135F-BV-2	Broadcom Inc Sr Nt			1	2.C FE	1,721,071	96.9110	1,909,151	1,970,000	1,730,752		9,681			4.926	6.282	MN	12,400	97,042	02/23/2023	05/15/2037
11283#-AB-7	Brookfield Asset Mgmt Sec Nt Ser B			1	2.B PL	3,948,640	100.5310	4,021,252	4,000,000	3,955,862		7,222			5.910	6.520	JD	9,850	118,200	08/22/2023	12/16/2025
11283#-AF-8	Brookfield Asset Mgmt Sr Nt				2.B PL	11,000,000	93.0700	10,237,703	11,000,000	11,000,000					4.290	4.290	JD	19,663	471,900	12/19/2017	12/16/2030
113804-AD-0	Brooklyn Navy Yard Cogeneratio Sr Secured Nt				2.C PL	18,991,090	95.1760	18,074,982	18,991,090	18,991,090					5.020	5.020	JD	2,648	953,353	02/14/2019	12/31/2040
11523#-AA-1	Brown Bear II LLC Sr Sec Nt				3.A PL	35,000,000	87.2970	30,554,076	35,000,000	35,000,000					4.620	4.621	JJ	745,617	1,617,000	04/09/2015	04/09/2030
115637-AL-4	Brown-Forman Corp Sr Nt			1	1.G FE	5,224,150	82.2040	4,110,210	5,000,000	5,180,420		(6,582)			3.750	3.489	JJ	86,458	187,500	07/28/2016	01/15/2043
115637-AT-7	Brown-Forman Corp Sr Nt			1	1.G FE	14,828,250	90.8380	13,625,730	15,000,000	14,864,617		6,855			4.000	4.084	AO	126,667	600,000	03/22/2018	04/15/2038
12189L-AC-5	Burlington Northern Santa Fe Sr Nt			1	1.D FE	14,944,650	100.6000	15,090,015	15,000,000	14,959,051		1,465			5.050	5.074	MS	252,500	757,500	09/07/2010	03/01/2041
12189L-AS-0	Burlington Northern Santa Fe Sr Nt			1	1.G FE	17,797,587	99.1290	16,200,702	16,343,000	17,581,419		(37,686)			4.900	4.333	AO	200,202	800,807	05/30/2018	04/01/2044
12189L-AV-3	Burlington Northern Santa Fe Sr Nt			1	1.G FE	15,925,440	97.8160	15,650,496	16,000,000	15,989,507		8,117			3.000	3.054	AO	120,000	480,000	03/04/2015	04/01/2025
12189L-AW-1	Burlington Northern Santa Fe Sr Nt			1	1.G FE	9,967,300	89.1440	8,914,380	10,000,000	9,973,374		766			4.150	4.169	AO	103,750	415,000	03/04/2015	04/01/2045
12189L-BA-8	Burlington Northern Santa Fe Sr Nt			1	1.G FE	13,964,580	96.5010	13,510,070	14,000,000	13,987,301		3,418			3.250	3.278	JD	20,222	455,000	03/06/2017	06/15/2027
12189L-BB-6	Burlington Northern Santa Fe Sr Nt			1	1.D FE	11,862,840	88.0040	10,560,504	12,000,000	11,882,473		2,902			4.125	4.191	JD	22,000	495,000	03/06/2017	06/15/2047
124857-AN-3	CBS Corp Sr Nt			1	2.C FE	13,324,635	76.3310	10,304,645	13,500,000	13,354,671		3,990			4.600	4.681	JJ	286,350	621,000	01/07/2015	01/15/2045
124857-AA-6	CBS Corp Sr Nt			1	2.C FE	13,746,320	97.4300	13,640,242	14,000,000	13,941,796		26,804			4.000	4.215	JJ	258,222	560,000	07/07/2015	01/15/2026
124857-AR-4	CBS Corp Sr Nt			1	2.C FE	17,617,572	92.6860	16,498,179	17,800,000	17,727,910		22,319			2.900	3.041	JJ	238,026	516,200	10/29/2019	01/15/2027
124857-AT-0	CBS Corp Sr Nt			2	2.C FE	28,529,592	91.3600	26,220,320	28,700,000	28,635,031		13,831			3.375	3.432	FA	365,925	968,625	11/14/2019	02/15/2028
124857-AX-1	CBS Corp Sr Nt			1	2.C FE	1,144,209	92.4060	1,016,462	1,100,000	1,123,614		(5,216)			3.700	3.147	JD	3,392	40,700	10/29/2019	06/01/2028
124857-AZ-6	CBS Corp Sr Nt	LS		1	2.C FE	17,654,274	93.6790	15,269,661	16,300,000	17,097,404		(139,822)			4.200	3.166	JD	57,050	684,600	11/14/2019	06/01/2029
1248EP-BT-9	CCO Holdings LLC Sr Nt			2	3.C FE	10,370,500	96.7670	9,773,467	10,100,000	10,153,720		(38,198)			5.125	4.708	MN	86,271	517,625	07/13/2017	05/01/2027
1248EP-CK-7	CCO Holdings LLC Sr Nt			1	3.C FE	1,753,309	87.3650	1,521,016	1,741,000	1,749,169		(1,613)			4.250	4.135	FA	30,830	73,993	04/27/2021	02/01/2031
1248EP-CN-1	CCO Holdings LLC Sr Nt				3.C FE	7,164,072	85.7240	6,376,986	7,439,000	7,187,979		18,419			4.500	4.926	MN	55,793	334,755	03/28/2022	05/01/2032
1248EP-CP-6	CCO Holdings LLC Sr Nt			2	3.C FE	4,339,016	81.3160	3,523,017	4,332,517	4,337,545		(602)			4.250	4.231	JJ	84,905	184,132	08/03/2021	01/15/2034
12511V-AA-6	CDI Escrow, Inc Sr Nt			1	4.A FE	1,067,000	97.3310	1,038,522	1,067,000	1,067,000					5.750	5.750	AO	15,338	61,353	04/01/2022	04/01/2030
12513G-BJ-7	CDW LLC Sr Nt			1	2.C FE	9,000,000	88.7810	7,990,254	9,000,000	9,000,000					3.569	3.569	JD	26,768	321,210	11/23/2021	12/01/2031
12519#-AA-5	CED Alamo 7 LLC Sr Sec Nt				2.B YE	42,052,509	91.2810	38,386,048	42,052,509	42,052,509					4.210	4.207	JD	4,918	1,770,411	02/18/2016	06/30/2041
125523-AG-5	Cigna Corp Sr Nt			1	2.A FE	863,928	98.7210	789,766	800,000	819,611		(11,088)			4.125	2.646	MN	4,217	33,000	10/29/2019	11/15/2025
125523-AH-3	Cigna Corp Sr Nt			1	2.A FE	43,852,373	99.1120	43,312,119	43,700,000	43,784,547		(17,698)			4.375	4.325	AO	403,618	1,911,875	10/29/2019	10/15/2028
125523-AJ-9	Cigna Corp Sr Nt			1	2.A FE	565,100	96.8850	484,423	500,000	553,965		(2,840)			4.800	3.805	FA	9,067	24,000	10/29/2019	08/15/2038
125523-AK-6	Cigna Corp Sr Nt			1	2.A FE	25,850,493	95.1370	18,646,930	19,600,000	25,392,112		(156,680)			4.900	3.151	JD	42,684	960,400	01/15/2021	12/15/2048
125523-CB-4	Cigna Corp Sr Nt				2.A FE	3,284,870	96.4510	3,086,419	3,200,000	3,242,599		(12,638)			3.400	2.956	MS	36,267	108,800	07/14/2020	03/01/2027
125523-CD-0	Cigna Corp Sr Nt			1	2.A FE	13,592,255	109.8470	13,181,688	12,000,000	13,435,644		(48,295)			6.125	5.097	MN	93,917	735,000	07/14/2020	11/15/2041
125523-CL-2	Cigna Corp Sr Nt	@C		1	2.A FE	18,269,256	87.7140	16,051,625	18,300,000	18,280,060		2,941			2.400	2.419	MS	129,320	439,200	03/04/2020	03/15/2030
125523-CQ-1	Cigna Corp Sr Nt			1	2.A FE	14,929,104	74.1350	11,120,265	15,000,000	14,933,280		1,463			3.400	3.425	MS	150,167	510,000	03/02/2021	03/15/2051
125896-BL-3	CMS Energy Corp Sr Nt			1	2.B FE	2,620,114	89.7400	2,064,025	2,300,000	2,560,589		(8,978)			4.700	3.860	MS	27,325	108,100	06/30/2016	03/31/2043
125896-BP-4	CMS Energy Corp Sr Nt			1	2.B FE	9,968,300	97.1120	9,711,220	10,000,000	9,968,193		3,453			3.600	3.638	MN	46,000	360,000	11/04/2015	11/15/2025
125896-BS-8	CMS Energy Corp Sr Nt			2	2.B FE	17,646,650	95.2980	16,677,150	17,500,000	17,555,361		(15,090)			3.450	3.351	FA	228,083	603,750	04/21/2017	08/15/2027
12610#-AE-3	CBRE US Core Partners LP Sr Nt Ser A				2.B	8,000,000	82.6800	6,614,384	8,000,000	8,000,000					2.760	2.760	FA	76,667	220,800	08/26/2021	08/26/2031
12610#-AG-8	CBRE US Core Partners LP Sr Nt				2.B	18,000,000	81.4500	14,661,036	18,000,000	18,000,000					2.680	2.680	JJ	233,160	482,400	01/06/2022	01/07/2032

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126307-AS-6	CSC Holdings Inc Sr Nt			1	4.B FE	16,023,750	.88.6150	13,292,250	15,000,000	15,218,748		(207,914)			.5.375	3.395	FA	335,938	806,250	10/16/2020	02/01/2028
126307-BD-8	CSC Holdings Inc Sr Nt			1	5.B FE	7,575,016	.59.9640	4,426,542	7,382,000	7,509,678		(22,908)			.4.625	4.231	JD	28,451	341,418	02/18/2021	12/01/2030
126307-BF-3	CSC Holdings Inc Sr Nt			1	4.B FE	4,922,041	.73.0860	3,696,690	5,058,000	4,957,103		12,163			.3.375	3.696	FA	64,490	170,708	04/22/2021	02/15/2031
126307-BH-9	CSC Holdings Inc Hgh Yld Bd				4.B FE	2,662,925	.75.6260	2,011,652	2,660,000	2,662,319		(241)			.4.500	4.487	MN	15,295	119,700	05/12/2021	11/15/2031
126408-HB-2	CSX Corp Sr Nt			1	1.G FE	19,983,000	.98.7420	19,748,340	20,000,000	19,998,856		1,908			.3.400	3.410	FA	283,333	680,000	07/16/2014	08/01/2024
126408-HM-8	CSX Corp Sr Nt			1	2.A FE	20,401,335	.99.9760	19,995,260	20,000,000	20,220,071		(39,499)			.4.250	4.002	MS	250,278	850,000	02/21/2019	03/15/2029
126408-HN-6	CSX Corp Sr Nt			1	1.G FE	28,535,302	.95.3940	22,226,755	23,300,000	28,151,268		(135,565)			.4.750	3.439	MN	141,418	1,106,750	01/25/2021	11/15/2048
12656*-AN-2	CSLB Holdings Inc Gtd Sr Nt Ser A				1.G	10,000,000	.93.0130	9,301,330	10,000,000	10,000,000					.3.320	3.320	AO	80,233	332,000	10/04/2017	10/04/2029
126650-CL-2	CVS Health Corp Sr Nt			1	2.B FE	9,688,080	.98.2860	9,337,132	9,500,000	9,533,965		(20,948)			.3.875	3.636	JJ	164,634	368,125	08/24/2015	07/20/2025
126650-CN-8	CVS Health Corp Sr Nt			1	2.B FE	22,122,347	.94.9590	21,840,662	23,000,000	22,110,882		4,651			.5.125	5.420	JJ	527,163	666,250	08/03/2023	07/20/2045
126650-CZ-1	CVS Health Corp Sr Nt			1	2.B FE	39,547,481	.93.9360	32,595,792	34,700,000	39,165,045		(111,726)			.5.050	4.180	MS	467,293	1,752,350	04/20/2021	03/25/2048
126650-DG-2	CVS Health Corp Sr Nt			1	2.B FE	12,882,610	.93.2200	12,118,613	13,000,000	12,929,243		11,257			.3.250	3.357	FA	159,611	422,500	08/08/2019	08/15/2029
127097-AG-8	Cabot Oil and Gas Corp Sr Nt			1	2.B FE	7,741,085	.96.7580	7,450,358	7,700,000	7,731,771		(9,100)			.3.900	3.760	MN	38,372	300,300	12/23/2022	05/15/2027
127268-AA-4	CTL Cap Tr 2019-23 Tr NVU-London				1.D	18,773,099	.94.0890	17,663,421	18,773,099	18,773,099					.3.228	3.250	MON	26,933	607,124	04/24/2020	07/15/2030
127398-AA-9	CED Nevada Virginia Financing Sr Nt				2.C	13,660,989	.79.7130	10,889,586	13,660,989	13,660,989					.3.770	3.769	JD	1,431	515,019	08/26/2021	12/31/2046
131347-CN-6	Calpine Corp 1st Lein HY Nt			1	3.A FE	9,254,312	.95.4140	9,010,622	9,443,750	9,234,188		22,200			.4.500	4.866	FA	160,544	424,969	01/19/2023	02/15/2028
134429-BG-3	Campbell Soup Co Sr Nt			1	2.B FE	39,762,080	.98.0730	39,229,120	40,000,000	39,887,670		23,884			.4.150	4.224	MS	488,778	1,660,000	04/10/2018	03/15/2028
14040H-BJ-3	Capital One Financial Corp Sub Nt				2.B FE	323,157	.98.1910	294,572	300,000	307,514		(3,957)			.4.200	2.782	AO	2,170	12,600	11/14/2019	10/29/2025
14040H-BK-0	Capital One Financial Corp Sr Nt				2.B FE	11,119,896	.95.7980	10,633,578	11,100,000	11,112,140		(4,539)			.3.750	3.704	JJ	176,906	416,250	11/14/2019	07/28/2026
14040H-CH-6	Capital One Financial Corp Sr Nt Fix to Fit			2	2.A FE	8,000,000	.89.9510	7,196,104	8,000,000	8,000,000					.1.878	1.878	MN	24,623	150,240	10/28/2021	11/02/2027
14040H-CN-3	Capital One Financial Corp Sr Nt Fix to Float			2	2.A FE	7,850,000	.89.3030	7,010,293	7,850,000	7,850,000					.3.273	3.273	MS	85,644	256,931	03/01/2022	03/01/2030
14040H-CS-2	Capital One Financial Corp Sr Nt Fix to Float 5/27			2	2.A FE	10,175,335	.98.3790	9,837,910	10,000,000	10,123,374		(33,302)			.4.927	4.527	MN	69,799	492,700	05/27/2022	05/10/2028
14040H-CY-9	Capital One Financial Corp Sr Nt Fixed to Float			2	2.A FE	6,423,387	.99.7150	6,399,689	6,418,000	6,423,011		(377)			.5.817	5.806	FA	155,556	186,668	01/25/2023	02/01/2034
14149Y-AW-8	Cardinal Health Inc Sr Nt			1	2.B FE	5,979,420	.89.1280	5,347,698	6,000,000	5,984,078		506			.4.600	4.621	MS	81,267	276,000	02/19/2013	03/15/2043
14149Y-BJ-6	Cardinal Health Inc Sr Nt			2	2.B FE	24,032,795	.96.0670	23,056,152	24,000,000	24,012,561		(3,584)			.3.410	3.393	JD	36,373	818,400	10/17/2017	06/15/2027
14149Y-BM-9	Cardinal Health Inc Sr Nt			1	2.B FE	4,151,320	.85.8130	3,432,500	4,000,000	4,132,478		(3,404)			.4.368	4.143	JD	7,765	174,720	10/13/2017	06/15/2047
14155#-AB-6	Cardinals Ballpark LLC Sr Nt				2.A YE	1,404,096	.99.2910	1,394,146	1,404,096	1,404,096					.5.770	5.769	MS	20,479	81,016	02/29/2012	09/30/2042
141781-AU-8	Cargill Inc Sr Nt			1	1.F FE	12,924,500	.103.8830	10,388,270	10,000,000	11,892,036		(110,671)			.6.125	4.189	MS	180,347	612,500	07/09/2012	09/15/2036
141781-BF-0	Cargill Inc Sr Nt				1.F FE	16,890,421	.95.7840	13,888,724	14,500,000	16,548,578		(59,083)			.4.760	3.803	MN	72,854	690,200	08/04/2017	11/23/2045
14268#-AA-2	Carlsbad Energy Holdings LLC Sr Nt Ser A				2.A PL	13,000,000	.88.7730	11,540,490	13,000,000	13,000,000					.4.120	4.141	MJSD	1,488	535,600	09/29/2017	10/31/2038
144285-AL-7	Carpenter Technology Corp Sr Nt			1	3.B FE	1,400,690	100.3770	1,470,529	1,465,000	1,413,491		8,921			.6.375	7.284	JJ	43,065	88,931	02/16/2023	07/15/2028
14448C-AL-8	Carrier Global Corp Sr Nt			1	2.B FE	4,834,736	.87.4280	4,179,063	4,780,000	4,820,812		(5,352)			.2.700	2.564	FA	48,756	129,060	04/29/2021	02/15/2031
14448C-AP-9	Carrier Global Corp Sr Nt			1	2.B FE	1,838,678	.94.1730	1,724,298	1,831,000	1,834,942		(1,262)			.2.493	2.418	FA	17,244	45,647	12/10/2020	02/15/2027
14448C-AQ-7	Carrier Global Corp Sr Nt			1	2.B FE	52,711,393	.89.6250	47,232,480	52,700,000	52,657,138		573			.2.722	2.727	FA	541,920	1,434,494	07/11/2022	02/15/2030
14448C-AR-5	Carrier Global Corp Sr Nt			1	2.B FE	13,446,344	.80.4790	10,904,932	13,550,000	13,447,943		3,435			.3.377	3.429	AO	109,312	457,584	07/11/2022	04/05/2040
14448C-AS-3	Carrier Global Corp Sr Nt			1	2.B FE	21,431,922	.78.2860	16,714,018	21,350,000	21,426,722		(1,809)			.3.577	3.556	AO	182,437	763,690	04/08/2021	04/05/2050
14879E-AH-1	Catalent Pharma Solution Sr Nt	LS		1	4.C FE	2,741,580	.87.5430	3,011,472	3,440,000	2,849,345		92,534			.3.125	7.190	FA	40,611	107,500	11/04/2022	02/15/2029
14888#-AA-4	Catalyst Old River Hydro Sr Sec Nt				2.C PL	19,532,345	.93.6510	18,292,266	19,532,345	19,532,345					.4.000	4.019	MJSD	2,170	779,175	11/02/2020	11/30/2029
14913R-2L-0	Caterpillar Finl Serv MTN			1	1.F FE	4,993,300	.98.1050	4,905,225	5,000,000	4,999,154		2,239			.0.450	0.495	MN	2,750	22,500	05/10/2021	05/17/2024
14913R-3C-9	Caterpillar Finl Serv Sr Mtn			1	1.F FE	999,790	100.7610	1,007,606	1,000,000	999,873		83			.5.400	5.411	MS	16,650	27,000	03/07/2023	03/10/2025
14916R-AD-6	Catholic Health Initiative Sec Nt			1	1.G FE	10,431,600	.87.5350	8,753,530	10,000,000	10,321,088		(12,061)			.4.350	4.094	MN	72,500	435,000	11/13/2012	11/01/2042
15005#-AA-7	CED Upton County Solar LLC Sr Sec Nt				2.C	9,311,770	.92.6420	8,626,576	9,311,770	9,311,770					.4.450	4.447	JD	1,151	414,374	03/16/2017	06/30/2042
150190-AB-2	Cedar Fair/Can/Magnum/MI Sr Nt			1	4.C FE	29,201,263	.98.0620	28,800,839	29,370,000	29,270,424		14,520			.5.375	5.446	AO	333,268	1,578,638	09/06/2018	04/15/2027

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15189T-AV-9	CenterPoint Energy Inc Sr Nt .....	.....	.....	1	.. 2.B FE	8,810,825	..96.3250	8,526,680	8,852,000	8,830,222 .....	.....	3,970 .....	.....	.....	..4.250	..4.307	MN	62,702	376,210	10/04/2018	11/01/2028
15189T-AX-5	CenterPoint Energy Inc Sr Nt .....	.....	.....	1	.. 2.B FE	1,438,096	..88.8240	1,421,179	1,600,000	1,465,122 .....	.....	18,546 .....	.....	.....	..2.950	..4.533	MS	15,733	47,200	07/12/2022	03/01/2030
15189W-AH-3	Centerpoint Energy Res Sr Nt .....	.....	.....	1	.. 2.A FE	1,554,420	105.6210	1,584,309	1,500,000	1,553,558 .....	.....	(862) .....	.....	.....	..5.850	..5.518	JJ	40,463 .....	.....	07/19/2023	01/15/2041
15189X-AS-7	Centerpoint Energy Houston Sec Nt .....	.....	.....	1	.. 1.F FE	4,085,284	..85.1790	3,492,355	4,100,000	4,086,973 .....	.....	316 .....	.....	.....	..3.950	..3.971	MS	53,983	161,950	02/26/2018	03/01/2048
15189X-BA-5	Centerpoint Energy Houston Sec Nt .....	.....	.....	1	.. 1.F FE	14,917,350	..97.9860	14,697,870	15,000,000	14,919,394 .....	.....	1,495 .....	.....	.....	..4.850	..4.885	AO	181,875	759,833	09/12/2022	10/01/2052
15189Y-AH-9	Centerpoint Energy Res Sr Nt .....	.....	.....	1	.. 1.G FE	9,997,500	104.5260	10,452,550	10,000,000	9,997,818 .....	.....	318 .....	.....	.....	..5.400	..5.403	MS	180,000	282,000	02/21/2023	03/01/2033
15202e-AB-8	Centerspace LP Sr Nt .....	.....	.....	.....	.. 2.C	20,000,000	..82.4420	16,488,320	20,000,000	20,000,000 .....	.....	.....	.....	.....	..2.500	..2.500	MJSD	19,444	500,000	09/17/2021	09/17/2030
154051-K@-4	Central Maine Power Co 1st Mtg .....	.....	.....	.....	.. 1.E Z	10,000,000	104.9230	10,492,330	10,000,000	10,000,000 .....	.....	.....	.....	.....	..6.040	..6.040	JD	30,200 .....	.....	12/13/2023	12/13/2038
156700-BB-1	Lumen Technologies Inc Sr Nt .....	.....	.....	1	.. 5.C FE	5,162,300	..69.6820	3,442,266	4,940,000	4,995,868 .....	.....	(56,068) .....	.....	.....	..5.125 .....	.....	FA	95,644	253,175	11/24/2020	12/15/2026
156700-BD-7	Lumen Technologies Inc Sr Nt .....	.....	.....	1	.. 5.C FE	2,250,451	..29.5170	2,249,452	7,621,000	2,250,451 .....	.....	(26,158)	5,428,373 .....	.....	..4.500	..4.111	JJ	158,136	342,945	02/18/2021	01/15/2029
159864-AE-7	Charles River Laboratories Sr Nt .....	.....	.....	1	.. 3.B FE	6,234,094	..95.3910	5,895,176	6,180,000	6,201,038 .....	.....	(8,434) .....	.....	.....	..4.250	..4.095	MN	43,775	262,650	07/06/2020	05/01/2028
159864-AG-2	Charles River Laboratories Sr Nt .....	.....	.....	1	.. 3.B FE	3,679,000	..92.4360	3,400,728	3,679,000	3,679,000 .....	.....	.....	.....	.....	..3.750	..3.750	MS	40,622	137,963	03/08/2021	03/15/2029
159864-AJ-6	Charles River Laboratories Sr Nt .....	.....	.....	1	.. 3.B FE	2,300,000	..90.6300	2,084,492	2,300,000	2,300,000 .....	.....	.....	.....	.....	..4.000	..4.000	MS	27,089	92,000	03/08/2021	03/15/2031
161175-BL-7	Charter Comm Opt 1st Lien .....	.....	.....	.....	.. 2.C FE	117,882	..85.4380	85,438	100,000	116,756 .....	.....	(429) .....	.....	.....	..5.375	..4.224	MN	896	5,375	04/08/2021	05/01/2047
161175-BN-3	Charter Comm Opt 1st Lien .....	.....	.....	1	.. 2.C FE	4,239,271	..89.1130	3,074,385	3,450,000	4,192,872 .....	.....	(17,706) .....	.....	.....	..5.750	..4.295	AO	49,594	198,375	04/12/2021	04/01/2048
161175-BR-4	Charter Comm Opt 1st Lien .....	.....	.....	2	.. 2.C FE	9,108,871	..99.0060	8,128,409	8,210,000	8,726,410 .....	.....	(92,458) .....	.....	.....	..5.050	..3.661	MS	104,803	414,605	10/07/2019	03/30/2029
161175-BS-2	Charter Comm Opt 1st Lien .....	.....	.....	1	.. 2.C FE	13,936,385	..81.5470	10,682,657	13,100,000	13,874,473 .....	.....	(15,973) .....	.....	.....	..5.125	..4.720	JJ	335,688	671,375	10/08/2019	07/01/2049
161175-BT-0	Charter Comm Opt Secured Nt .....	.....	.....	1	.. 2.C FE	20,844,431	..78.0730	15,458,355	19,800,000	20,787,323 .....	.....	(21,125) .....	.....	.....	..4.800	..4.467	MS	316,800	950,400	03/02/2021	03/01/2050
161175-BY-9	Charter Comm Opt 1st Lien .....	.....	.....	1	.. 2.C FE	277,887	..62.8930	188,678	300,000	278,506 .....	.....	234 .....	.....	.....	..3.850	..4.234	AO	2,888	11,550	04/08/2021	04/01/2061
161175-CA-0	Charter Comm Opt 1st Lien .....	.....	.....	1	.. 2.C FE	19,290,543	..67.6880	13,063,726	19,300,000	19,290,543 .....	.....	.....	.....	.....	..3.900	..3.903	JD	62,725	752,700	02/18/2021	06/01/2052
163851-AF-5	Chemours Co Sr Nt .....	.....	.....	1	.. 4.A FE	2,884,470	..95.2730	3,020,151	3,170,000	2,931,722 .....	.....	37,748 .....	.....	.....	..5.750	..7.591	MN	23,291	182,275	10/26/2022	11/15/2028
16412X-AG-0	Cheniere Corp Christi HD 1st lien Nt .....	.....	.....	1	.. 2.B FE	25,882,425	100.4910	25,422,238	25,298,000	25,554,870 .....	.....	(82,005) .....	.....	.....	..5.125	..4.744	JD	3,601	1,296,523	11/06/2019	06/30/2027
16412X-AJ-4	Cheniere Corp Christi HD 1st Lien .....	.....	.....	1	.. 2.B FE	9,493,464	..94.5250	8,979,894	9,500,000	9,495,617 .....	.....	656 .....	.....	.....	..3.700	..3.709	MN	44,914	351,500	10/27/2020	11/15/2029
16412X-AL-9	Cheniere Corp Christi HD 1st Lien .....	.....	.....	1	.. 2.B FE	20,403,833	..79.7960	16,278,425	20,403,000	20,403,708 .....	.....	(124) .....	.....	.....	..2.742	..2.740	JD	1,554	559,368	04/27/2022	12/31/2039
166754-A*-2	Chevron Phillips Chemical Sr Nt .....	.....	.....	.....	.. 1.G	19,000,000	102.0760	19,394,497	19,000,000	19,000,000 .....	.....	.....	.....	.....	..5.390	..5.390	MN	170,683	526,274	04/26/2023	05/01/2029
166756-AP-1	Chevron Corp Sr Nt .....	.....	.....	1	.. 1.D FE	19,835,513	..99.0850	19,569,367	19,750,000	19,765,500 .....	.....	(24,478) .....	.....	.....	..3.900	..3.770	MN	98,421	770,250	01/06/2021	11/15/2024
166756-AQ-9	Chevron Corp Sr Nt .....	.....	.....	1	.. 1.D FE	11,407,495	111.0760	11,107,560	10,000,000	10,789,435 .....	.....	(217,548) .....	.....	.....	..8.000	..5.317	AO	200,000	800,000	01/06/2021	04/01/2027
166756-AR-7	Chevron Corp Sr Nt .....	.....	.....	1	.. 1.D FE	23,143,373	..98.7710	23,309,838	23,600,000	23,319,309 .....	.....	61,435 .....	.....	.....	..3.850	..4.169	JJ	418,966	908,600	01/06/2021	01/15/2028
166756-AS-5	Chevron Corp Sr Nt .....	.....	.....	1	.. 1.D FE	1,293,413	..95.1750	1,237,280	1,300,000	1,295,477 .....	.....	697 .....	.....	.....	..3.250	..3.317	AO	8,919	42,250	01/06/2021	10/15/2029
166756-AD-4	Chevron Corp Sr Nt .....	.....	.....	1	.. 1.D FE	36,118,643	105.5460	37,996,380	36,000,000	36,110,894 .....	.....	(3,578) .....	.....	.....	..5.250	..5.224	MN	241,500	1,890,000	01/06/2021	10/15/2043
166756-AV-8	Chevron Corp Sr Nt .....	.....	.....	1	.. 1.D FE	9,810,042	..97.3600	9,249,229	9,500,000	9,787,309 .....	.....	(8,165) .....	.....	.....	..5.050	..4.815	MN	61,301	479,750	01/06/2021	11/15/2044
16829@-AB-9	Chick-Fil-A, Inc Sr Nt Ser B .....	.....	.....	.....	.. 2.B	4,542,950	..94.1170	4,705,865	5,000,000	4,661,195 .....	.....	118,245 .....	.....	.....	..1.610	..5.569	AO	13,864	80,500	04/27/2023	10/29/2025
16876A-AA-2	Children's Hospital Medi Sr Nt .....	.....	.....	1	.. 1.C FE	10,000,000	..91.8740	9,187,370	10,000,000	10,000,000 .....	.....	.....	.....	.....	..4.268 .....	.....	MN	54,536	426,800	10/30/2014	05/15/2044
171484-AE-8	Churchhill Downs Inc St Nt .....	.....	.....	1	.. 4.A FE	9,722,328	..95.0250	8,948,533	9,417,000	9,553,568 .....	.....	(63,095) .....	.....	.....	..4.750	..4.002	JJ	206,258	447,308	05/17/2021	01/15/2028
171484-AG-3	Churchhill Downs Inc Sr Nt .....	.....	.....	1	.. 4.A FE	244,238	..98.9730	231,598	234,000	236,685 .....	.....	(2,141) .....	.....	.....	..5.500	..3.845	AO	3,218	12,870	02/25/2021	04/01/2027
17275R-AU-0	Cisco Sys Inc Nt .....	.....	.....	1	.. 1.D FE	9,446,300	111.1690	11,116,930	10,000,000	9,600,428 .....	.....	15,439 .....	.....	.....	..5.900	..6.314	FA	222,889	590,000	09/23/2015	02/15/2039
17275R-BC-5	Cisco Sys Inc Sr Nt .....	.....	.....	1	.. 1.D FE	9,992,400	..96.8440	9,684,350	10,000,000	9,998,163 .....	.....	813 .....	.....	.....	..2.950	..2.959	FA	100,792	295,000	02/22/2016	02/28/2026
172967-JT-9	Citigroup Inc Sub Nt .....	.....	.....	.....	.. 2.B FE	24,898,000	..98.8710	24,717,700	25,000,000	24,982,414 .....	.....	11,575 .....	.....	.....	..4.400	..4.451	JD	64,167	1,100,000	06/03/2015	06/10/2025
172967-KA-8	Citigroup Inc Sub Nt .....	.....	.....	.....	.. 2.B FE	9,954,000	..97.7470	9,774,690	10,000,000	9,982,953 .....	.....	4,091 .....	.....	.....	..4.450	..4.500	MS	113,722	445,000	09/23/2015	09/29/2027
172967-KR-1	Citigroup Inc Sub Nt .....	.....	.....	.....	.. 2.B FE	35,027,835	..89.9240	24,229,298	26,944,225	34,375,364 .....	.....	(228,813) .....	.....	.....	..4.750	..3.042	MN	152,871	1,279,851	01/22/2021	05/18/2046
172967-KU-4	Citigroup Inc Sub Nt .....	.....	.....	.....	.. 2.B FE	2,160,000	..96.1500	1,922,994	2,000,000	2,088,970 .....	.....	(17,891) .....	.....	.....	..4.125	..3.073	JJ	35,750	82,500	10/29/2019	07/25/2028
172967-LS-8	Citigroup Inc Sr Nt Fix to Float 10/27/27 .....	.....	.....	1	.. 1.G FE	6,933,430 .....	.....	6,624,611	7,000,000	7,086,337 .....	.....	125,302 .....	.....	.....	..3.520 .....	.....	AO	43,804	246,400	01/17/2018	10/27/2028
172967-LU-3	Citigroup Inc Sr Nt Fix to Float 1/24/38 .....	.....	.....	1	.. 1.G FE	26,000,000	..86.4920	22,487,842	26,000,000	26,000,000 .....	.....	.....	.....	.....	..3.878	..3.878	JJ	439,722	1,008,280	01/17/2018	01/24/2039
172967-MD-0	Citigroup Inc Sr Nt .....	.....	.....	1	.. 1.G FE	20,989,920	..92.4790	19,420,590	21,000,000	20,990,884 .....	.....	196 .....	.....	.....	..4.650	..4.653	JJ	428,575	976,500	07/16/2018	07/23/2048
174610-AJ-4	Citizens Financial Group Sub Nt .....	.....	.....	1	.. 2.B FE	22,928,927	..98.1370	22,326,099	22,750,000	22,784,449 .....	.....	(20,610) .....	.....	.....	..4.350	..4.250	FA	412,344	989,625	12/17/2015	08/01/2025

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
174610-AK-1	Citizens Financial Group Sub Nt				2.B FE	30,524,469	..97.5780	..29,566,013	..30,300,000	..30,362,809		..(31,122)			..4.300	..4.186	JD	..101,337	..1,302,900	..11/14/2019	..12/03/2025
174610-AW-5	Citizens Financial Group Sub Nt		2		2.B FE	20,946,709	..77.3130	..16,382,519	..21,190,000	..20,994,982		..19,438			..2.638	..2.757	MS	..141,301	..558,992	..06/30/2021	..09/30/2032
174610-BE-4	Citizens Financial Group Sub Nt Fix to Float 5/32	1			2.B FE	7,940,000	..92.6040	..7,352,742	..7,940,000	..7,940,000					..5.641	..5.641	MN	..49,766	..447,895	..05/18/2022	..05/21/2037
178587-AA-1	PF Training Investors LLC Sec Nt	1			2.B	21,158,452	..90.4700	..18,960,357	..20,957,618	..21,133,496		..(9,076)			..5.280	..5.247	MON	..49,181	..1,106,562	..03/11/2021	..09/15/2043
180557-BB-7	Clarion Lion Prop Hlds LP Sr Nt Ser Z				1.G	20,000,000	..95.8140	..19,162,760	..20,000,000	..20,000,000					..4.390	..4.390	FA	..365,833	..878,000	..02/01/2019	..02/01/2030
180557-BG-6	Clarion Lion Prop Hlds LP Sr Nt Ser AE				1.G	12,000,000	..94.2440	..11,309,304	..12,000,000	..12,000,000					..3.670	..3.670	JJ	..203,073	..440,400	..07/15/2019	..07/15/2028
184496-AN-7	Clean Harbors Inc Sr Nt	1			3.A FE	7,394,688	..97.9330	..7,198,098	..7,350,000	..7,355,277		..(9,481)			..4.875	..4.738	JJ	..165,222	..358,313	..06/19/2019	..07/15/2027
184496-AP-2	Clean Harbors Inc Sr Nt	1			3.A FE	2,300,000	..95.9330	..2,206,464	..2,300,000	..2,300,000					..5.125	..5.125	JJ	..54,353	..117,875	..06/18/2019	..07/15/2029
184528-AA-1	Trumbull Energy Term Loan				3.B IF	29,325,000	..96.4070	..28,922,158	..30,000,000	..29,397,995		..63,205			..7.600	..8.062	MJSD	..19,000	..2,305,333	..11/03/2022	..03/31/2031
185899-AK-7	Cleveland Cliffs Inc Sr Nt	1			3.C FE	2,047,248	..92.8380	..2,101,857	..2,264,000	..2,077,822		..25,124			..4.625	..6.519	MS	..34,903	..81,585	..04/25/2023	..03/01/2029
186858-AA-0	Cliffwater Corporate Lending F Sr Sec Nt Series A				1.C PL	32,000,000	..96.7160	..30,948,960	..32,000,000	..32,000,000					..4.100	..4.100	MS	..338,933	..1,312,000	..03/29/2022	..03/28/2027
186858-AD-4	Cliffwater Corporate Lending F Sr Nt				1.C PL	25,000,000	..100.0300	..25,007,500	..25,000,000	..25,000,000					..5.440	..5.440	JJ	..612,000	..1,348,667	..07/22/2022	..07/19/2025
191098-AK-8	Coca-Cola Bottling Co Cons Sr Nt	1			2.A FE	11,166,319	..97.8290	..10,883,432	..11,125,000	..11,134,148		..(4,567)			..3.800	..3.755	MN	..42,275	..422,750	..12/17/2015	..11/25/2025
191237-AA-6	Coca-Cola Southwest Beverages Sr Nt Ser A				1.F FE	9,000,000	..93.0670	..8,376,003	..9,000,000	..9,000,000					..3.490	..3.490	JD	..2,618	..314,100	..03/01/2018	..12/28/2029
191237-AB-4	Coca-Cola Southwest Beverages Sr Nt Ser B				1.F FE	10,000,000	..90.9550	..9,095,490	..10,000,000	..10,000,000					..3.640	..3.640	JD	..3,033	..364,000	..03/01/2020	..12/28/2032
20030N-BE-0	Comcast Corp Nt	1			1.G FE	5,148,850	..94.3500	..4,717,475	..5,000,000	..5,120,898		..(4,124)			..4.650	..4.457	JJ	..107,208	..232,500	..02/05/2016	..07/15/2042
20030N-BG-5	Comcast Corp Sr Nt	1			1.G FE	14,968,050	..89.2570	..13,388,475	..15,000,000	..14,975,230		..808			..4.500	..4.513	JJ	..311,250	..675,000	..01/08/2013	..01/15/2043
20030N-BH-3	Comcast Corp Sr Nt	1			1.G FE	703,908	..97.2530	..583,517	..600,000	..682,546		..(8,031)			..4.250	..2.537	JJ	..11,758	..25,500	..04/08/2021	..01/15/2033
20030N-BQ-3	Comcast Corp Sr Nt	1			1.G FE	5,167,100	..94.1910	..4,709,545	..5,000,000	..5,140,905		..(3,842)			..4.600	..4.397	FA	..86,889	..230,000	..02/05/2016	..08/15/2045
20030N-BS-9	Comcast Corp Sr Nt	1			1.G FE	14,971,800	..97.1110	..14,566,680	..15,000,000	..14,993,158		..3,002			..3.150	..3.172	MS	..157,500	..472,500	..02/16/2016	..03/01/2026
20030N-BU-4	Comcast Corp Sr Nt	1			1.G FE	16,851,420	..77.6750	..13,204,801	..17,000,000	..16,875,491		..3,605			..3.400	..3.447	JJ	..266,522	..578,000	..07/12/2016	..07/15/2046
20030N-BY-6	Comcast Corp Sr Nt	1			1.G FE	15,968,480	..96.5440	..15,447,104	..16,000,000	..15,989,300		..3,243			..3.300	..3.323	FA	..220,000	..528,000	..01/05/2017	..02/01/2027
20030N-CA-7	Comcast Corp Sr Nt	1			1.G FE	1,024,450	..95.4410	..954,407	..1,000,000	..1,012,121		..(2,917)			..3.150	..2.818	FA	..11,900	..31,500	..07/22/2019	..02/15/2028
20030N-CT-6	Comcast Corp Sr Nt	1			1.G FE	4,521,360	..98.7150	..3,948,608	..4,000,000	..4,283,980		..(58,343)			..4.150	..2.486	AO	..35,044	..166,000	..10/08/2019	..10/15/2028
20030N-CU-3	Comcast Corp Sr Nt	1			1.G FE	2,597,686	..98.6640	..2,244,599	..2,275,000	..2,482,348		..(28,574)			..4.250	..2.719	AO	..20,412	..96,688	..10/15/2019	..10/15/2030
20030N-DM-0	Comcast Corp Sr Nt	1			1.G FE	775,848	..84.4260	..675,409	..800,000	..782,058		..2,323			..1.950	..2.297	JJ	..7,193	..15,600	..04/08/2021	..01/15/2031
200339-DX-4	Comerica Bk Sub Nt				2.B FE	993,970	..96.9430	..969,427	..1,000,000	..998,885		..674			..4.000	..4.074	JJ	..17,111	..40,000	..07/22/2015	..07/27/2025
20268J-AB-9	Commonspirit Health Sec Nt	1			1.G FE	8,111,732	..91.2670	..7,985,880	..8,750,000	..8,181,869		..70,137			..3.347	..4.618	AO	..73,216	..292,863	..02/24/2023	..10/01/2029
20268J-AF-0	Commonspirit Health Nt				1.G FE	8,502,750	..86.6160	..8,661,580	..10,000,000	..8,582,544		..79,794			..2.782	..5.309	AO	..69,550	..139,100	..07/13/2023	..10/01/2030
202795-JB-7	Commonwealth Edison Co Sr Nt	1			1.F FE	2,494,350	..92.8940	..2,322,340	..2,500,000	..2,495,506		..138			..4.600	..4.614	FA	..43,444	..115,000	..07/12/2013	..08/15/2043
20369E-AD-4	Community Hospitals Nt	2			1.F FE	18,000,000	..92.3930	..16,630,722	..18,000,000	..18,000,000					..4.940	..4.940	MN	..148,200	..889,200	..02/13/2018	..05/01/2058
20369E-AE-2	Community Hospitals Nt	1			1.F FE	4,338,598	..66.6090	..4,179,721	..6,275,000	..4,381,817		..32,941			..3.099	..5.220	MN	..32,410	..194,462	..09/07/2022	..05/01/2050
205577-AG-6	Computershare US Sr Nt Ser B				2.B	25,000,000	..97.8900	..24,472,425	..25,000,000	..25,000,000					..4.360	..4.360	MN	..124,139	..1,090,000	..11/20/2018	..12/01/2051
205887-BS-0	ConAgra Foods Inc Sr Nt	1			2.C FE	29,872,570	..80.1210	..26,199,632	..32,700,000	..30,347,331		..70,058			..4.650	..5.251	JJ	..658,905	..1,520,550	..09/07/2017	..01/25/2043
205887-CC-4	ConAgra Foods Inc Sr Nt	1			2.C FE	2,498,034	..100.0730	..2,201,606	..2,200,000	..2,366,098		..(33,220)			..4.850	..3.072	MN	..17,783	..106,700	..10/29/2019	..11/01/2028
205887-CE-0	ConAgra Foods Inc Sr Nt	1			2.C FE	60,178,819	..97.0620	..42,610,306	..43,900,000	..59,036,103		..(400,173)			..5.400	..3.320	MN	..395,100	..2,370,600	..04/13/2021	..11/01/2048
207597-EG-6	Connecticut Lt & Pwr Co 1st Mtg Bd	2			1.E FE	16,462,350	..88.6880	..13,303,170	..15,000,000	..16,224,031		..(41,240)			..4.300	..3.714	AO	..136,167	..645,000	..08/08/2017	..04/15/2044
207597-EJ-0	Connecticut Lt & Pwr Co 1st Mtg Bond	2			1.E FE	8,969,400	..96.0380	..8,643,429	..9,000,000	..8,989,136		..3,165			..3.200	..3.240	MS	..84,800	..288,000	..03/02/2017	..03/15/2027
207597-EL-5	Connecticut Lt & Pwr Co 1st Mtg Bd	1			1.E FE	20,450,185	..85.5120	..17,530,001	..20,500,000	..20,455,828		..1,060			..4.000	..4.014	AO	..205,000	..820,000	..03/19/2018	..04/01/2048
207597-EN-1	Connecticut Lt & Pwr Co 1st Mtg Bd				1.E FE	7,978,400	..83.2970	..6,663,784	..8,000,000	..7,983,394		..2,026			..2.050	..2.080	JJ	..82,000	..164,000	..06/21/2021	..07/01/2031
20825C-AQ-7	Conocophillips Nt	C	1		1.F FE	9,856,000	..116.1900	..11,619,020	..10,000,000	..9,895,033		..3,965			..6.500	..6.611	FA	..270,833	..650,000	..01/29/2009	..02/01/2039
209111-GC-1	Consolidated Edison Co NY Inc Sr Nt	1			1.G FE	13,800,000	..71.2760	..9,836,888	..13,800,000	..13,800,000					..3.200	..3.200	JD	..36,800	..441,600	..11/29/2021	..12/01/2051
21036P-AN-8	Constellation Brands Inc High Yld Bd	1			2.C FE	5,262,500	..99.3410	..4,967,025	..5,000,000	..5,030,603		..(33,869)			..4.750	..4.027	MN	..30,347	..237,500	..03/03/2016	..11/15/2024
21036P-AP-3	Constellation Brands Inc Sr Nt	1			2.B FE	1,000,000	..99.5430	..995,426	..1,000,000	..1,000,000					..4.750	..4.750	JD	..3,958	..47,500	..11/19/2015	..12/01/2025
21036P-AQ-1	Constellation Brands Inc Sr Nt				2.B FE	970,420	..97.5130	..975,127	..1,000,000	..988,471		..3,630			..3.700	..4.122	JD	..2,569	..37,000	..07/31/2018	..12/06/2026

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
21036P-AY-4	Constellation Brands Inc Sr Nt			1	2.B FE	29,410,879	96.1180	29,796,611	31,000,000	30,245,777		164,111			3.600	4.250	FA	421,600	1,116,000	06/28/2018	02/15/2028
21036P-AZ-1	Constellation Brands Inc Sr Nt			1	2.B FE	15,088,220	85.1250	14,471,216	17,000,000	15,276,962		37,223			4.100	4.815	FA	263,311	697,000	05/22/2018	02/15/2048
21036P-BC-1	Constellation Brands Inc Sr Nt			1	2.B FE	21,011,480	100.2490	21,052,185	21,000,000	21,006,561		(1,187)			4.650	4.643	MIN	124,775	976,500	11/01/2018	11/15/2028
21036P-BD-9	Constellation Brands Inc Sr Nt			1	2.B FE	12,965,080	99.2430	12,901,642	13,000,000	12,968,415		604			5.250	5.268	MIN	87,208	682,500	11/15/2018	11/15/2048
21036P-BE-7	Constellation Brands Inc Sr Nt			1	2.C FE	211,420	93.0410	186,082	200,000	207,808		(1,357)			3.150	2.367	FA	2,625	6,300	04/08/2021	08/01/2029
21036P-BM-9	Constellation Brands Inc Sr Nt			1	2.C FE	2,998,230	99.2530	2,977,596	3,000,000	2,999,678		889			3.600	3.631	MIN	15,600	108,000	05/02/2022	05/09/2024
210385-AB-6	Constellation En Gen LLC Sr Nt			1	2.B FE	8,018,877	103.0910	8,267,922	8,020,000	8,019,151		274			5.600	5.603	MS	149,707	233,293	02/21/2023	03/01/2028
210385-AE-0	Constellation En Gen LLC Sr Nt			1	2.B FE	9,312,388	113.3440	10,994,339	9,700,000	9,313,390		1,002			6.500	6.814	AO	161,128		11/01/2023	10/01/2053
210518-DA-1	Consumers Energy Co 1st Mtg Bd			1	1.F FE	26,108,108	84.5160	25,970,891	30,729,000	26,129,304		15,892			3.950	5.002	JJ	559,695	474,000	11/03/2023	07/15/2047
210518-E*-3	Consumers Energy Co 1st Mtg Ser A				1.E	20,000,000	83.7400	16,747,900	20,000,000	20,000,000					3.520	3.520	MS	181,867	704,000	09/28/2017	09/28/2037
212015-AN-1	Continental Resources Inc Sr Nt			1	2.C FE	10,654,035	99.1170	10,605,498	10,700,000	10,700,095		(534)			3.800	3.798	JD	33,883	406,600	11/14/2019	06/01/2024
212015-AS-0	Continental Resources Inc Sr Nt			1	2.C FE	17,513,162	96.9510	17,053,751	17,590,000	17,562,894		3,828			4.375	4.405	JJ	354,854	769,563	11/14/2019	01/15/2028
212015-AT-8	Continental Resources Inc Sr Nt			1	2.C FE	21,830,448	99.4850	18,504,284	18,600,000	21,131,844		(340,432)			5.750	3.409	JJ	493,158	1,069,500	11/30/2021	01/15/2031
212168-AA-6	Continental Wind Sr Nt			1	2.B FE	5,175,544	102.1950	5,289,147	5,175,544	5,175,544					6.000	6.001	FA	104,373	310,363	09/23/2013	02/28/2033
21872#-AA-5	Core Civic of Kansas LLC Sr Secured Nt				1.F PL	17,417,890	97.2210	16,933,817	17,417,890	17,417,890					4.430	4.454	JAJO	130,745	771,612	11/15/2019	01/31/2040
219023-AC-2	Corn Products Intl Inc Sr Nt			1	2.B FE	5,439,911	109.2740	5,563,134	5,091,000	5,438,895		(1,016)			6.625	5.876	AO	71,203		12/11/2023	04/15/2037
22003B-AL-0	Corporate Office Prop LP Sr Nt			1	2.C FE	13,121,250	93.4060	12,245,500	13,110,000	13,114,442		(2,108)			2.250	2.233	MS	86,854	294,975	09/11/2020	03/15/2026
22003B-AM-8	Corporate Office Prop LP Sr Nt			1	2.C FE	1,271,257	91.2870	1,056,732	1,300,000	1,278,283		2,626			2.750	3.007	AO	7,547	35,750	04/08/2021	04/15/2031
22279#-AA-2	Cousins Properties Inc Sr Nt Tr A				2.B	7,500,000	96.9660	7,272,420	7,500,000	7,500,000					3.910	3.910	JJ	142,552	293,250	07/06/2017	07/06/2025
22279#-AC-8	Cousins Properties Inc 2019-A Tr A Sr Nt				2.B	12,000,000	94.8450	11,381,436	12,000,000	12,000,000					3.780	3.780	JJ	220,500	453,600	06/19/2019	07/06/2027
22279#-AD-6	Cousins Properties Inc 2019-A Tr B Sr Nt				2.B	28,000,000	93.8680	26,283,040	28,000,000	28,000,000					3.860	3.860	JJ	525,389	1,080,800	06/19/2019	07/06/2028
22303X-AA-3	Covert Mergeco Sr Nt			1	4.C FE	12,814,313	87.3550	11,059,092	12,660,000	12,756,914		(30,396)			4.875	4.591	JD	51,431	617,175	01/05/2022	12/01/2029
22357#-AA-9	Cox Tower II PTC CTL				2.B	3,917,376	97.6600	3,825,709	3,917,376	3,917,376					5.409	5.470	MON	17,069	211,891	10/02/2013	01/02/2040
22550L-2G-5	Credit Suisse New York Sr Nt				1.E FE	4,988,650	90.6970	4,534,830	5,000,000	4,993,999		2,255			1.250	1.297	FA	25,000	62,500	08/02/2021	08/07/2026
228187-AB-6	Crown Amer/Cap Corp VI Sr Nt			2	3.B FE	958,800	99.1930	991,926	1,000,000	964,476		5,676			4.750	6.603	FA	19,792		08/21/2023	02/01/2026
22819K-AB-6	Crown Amer / Cap Corp VI Sr Nt			1	3.B FE	3,947,811	97.4400	3,936,588	4,040,000	4,007,819		10,627			4.250	4.559	MS	43,402	171,700	08/21/2017	09/30/2026
22822V-AL-5	Crown Castle Intl Corp Sr Nt			1	2.B FE	2,705,536	96.4330	2,217,968	2,300,000	2,556,887		(49,868)			4.300	1.890	FA	37,362	98,900	12/15/2020	02/15/2029
22822V-AM-3	Crown Castle Intl Corp Sr Nt			1	2.B FE	6,206,607	94.8330	4,582,306	4,832,000	6,140,997		(32,875)			5.200	3.542	FA	94,922	251,264	12/15/2021	02/15/2049
22822V-AN-1	Crown Castle Intl Corp Sr Nt			1	2.B FE	3,303,031	89.6570	2,701,371	3,013,000	3,206,585		(32,317)			3.100	1.890	MIN	11,935	93,403	12/15/2020	11/15/2029
22822V-AO-4	Crown Castle Intl Corp Sr Nt			1	2.B FE	45,392,418	81.1590	30,840,306	38,000,000	44,888,031		(169,672)			4.150	3.126	JJ	788,500	1,577,000	12/03/2020	07/01/2050
22822V-AR-2	Crown Castle Intl Corp Sr Nt				2.B FE	3,233,720	89.8390	2,614,312	2,910,000	3,137,136		(32,396)			3.300	2.013	JJ	48,015	96,030	01/07/2021	07/01/2030
22822V-AT-8	Crown Castle Intl Corp Sr Nt			1	2.B FE	10,471,582	82.9260	8,483,371	10,230,000	10,401,794		(23,447)			2.250	1.984	JJ	106,136	230,175	01/12/2021	01/15/2031
22822V-BA-8	Crown Castle Inc Sr Nt			1	2.B FE	6,419,089	99.7740	6,410,454	6,425,000	6,420,128		1,039			5.000	5.021	JJ	151,701	160,625	01/09/2023	01/11/2028
22964*-AC-2	CSOLAR IV West, LLC Sr Sec Nt				2.B PL	9,010,245	87.1380	7,851,362	9,010,245	9,010,245					3.850	3.868	IJSD	964	346,984	09/06/2017	03/31/2041
22966R-AF-3	Cubsmart LP Sr Nt			1	2.B FE	12,125,493	88.7080	10,491,519	11,827,000	12,019,243		(33,300)			3.000	2.673	FA	134,039	354,810	07/13/2022	02/15/2030
22966R-AG-9	Cubsmart LP Sr Nt			1	2.B FE	2,834,700	88.2360	2,911,801	3,300,000	2,926,746		65,185			2.250	4.846	JD	3,300	74,250	07/27/2022	12/15/2028
22966R-AJ-5	Cubsmart LP Sr Nt			1	2.B FE	1,477,359	83.2450	1,490,086	1,790,000	1,515,789		27,032			2.500	4.800	FA	16,906	44,750	07/21/2022	02/15/2032
231021-AQ-9	Cummins Engine Co Sr Nt			1	1.E FE	8,808,210	98.7730	8,889,579	9,000,000	8,845,467		4,495			4.875	5.013	AO	109,688	438,750	09/19/2013	10/01/2043
233331-AZ-0	DTE Energy Co Sr Nt			1	2.B FE	24,934,000	95.9950	23,998,650	25,000,000	24,976,084		6,881			3.800	3.832	MS	279,722	950,000	03/08/2017	03/15/2027
23338V-AG-1	DTE Electric Co Nt			1	1.E FE	24,986,500	80.1310	20,032,800	25,000,000	24,988,394		301			3.750	3.7					

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
233853-AG-5	Daimler Trucks Finance NA Sr Nt .....	.....	.....	1	.. 2.A FE	2,071,296	.88.9280	2,134,265	2,400,000	2,118,698	.....	47,402	.....	.....	2.375	5.083	JD	2,692	57,000	01/11/2023	12/14/2028
233853-AH-3	Daimler Trucks Finance NA Sr Nt .....	.....	.....	1	.. 2.A FE	6,540,317	.83.0040	5,420,168	6,530,000	6,538,409	.....	.....	.....	.....	2.500	2.482	JD	7,709	163,250	12/13/2021	12/14/2031
233853-AL-4	Daimler Trucks Finance NA Sr Nt .....	.....	.....	1	.. 2.A FE	1,866,482	.97.8980	1,894,319	1,935,000	1,880,537	.....	14,056	.....	.....	3.500	5.844	AO	15,803	33,863	08/28/2023	04/07/2025
233853-AM-2	Daimler Trucks Finance NA Sr Nt .....	.....	.....	1	.. 2.A FE	2,994,030	.96.3850	2,891,547	3,000,000	2,995,980	.....	1,137	.....	.....	3.650	3.694	AO	25,550	109,500	03/31/2022	04/07/2027
233853-AQ-3	Daimler Trucks Finance NA DAIMLER TRUCKS FINAN NA .....	.....	.....	.....	.. 2.A FE	10,894,195	100.7530	10,973,995	10,892,000	10,893,816	.....	(379)	.....	.....	5.125	5.120	JJ	251,197	279,108	01/12/2023	01/19/2028
233853-AS-9	Daimler Trucks Finance NA Sr Nt .....	.....	.....	.....	.. 2.A FE	38,025,956	100.6720	38,320,759	38,065,000	38,032,847	.....	6,891	.....	.....	5.600	5.656	FA	840,814	.....	08/28/2023	08/08/2025
233853-AU-4	Daimler Trucks Finance NA Sr Nt .....	.....	.....	.....	.. 2.A FE	9,617,642	102.1280	9,870,691	9,665,000	9,618,326	.....	685	.....	.....	5.500	5.563	MS	209,677	.....	12/05/2023	09/20/2033
23386#-AK-8	Dairy Farmers of America Inc Sr Nt Ser A .....	.....	.....	1	.. 2.B	16,000,000	.97.8260	15,652,144	16,000,000	16,000,000	.....	.....	.....	.....	3.690	3.690	JJ	287,000	590,400	01/06/2015	01/06/2025
235825-AG-1	DANA Inc Sr Nt .....	.....	.....	1	.. 3.C FE	684,327	.99.1300	693,911	700,000	688,183	.....	2,246	.....	.....	5.625	6.063	JD	1,750	39,375	04/11/2022	06/15/2028
235851-AW-2	Danaher Corp Sr Nt .....	.....	.....	1	.. 1.G FE	13,928,277	.69.5990	9,774,441	14,044,000	13,933,485	.....	2,562	.....	.....	2.800	2.841	JD	22,939	393,232	12/16/2021	12/10/2051
237450-AA-2	Dartmouth-Hitch Health Nt .....	.....	.....	1	.. 1.F FE	11,500,000	.79.0510	9,090,842	11,500,000	11,500,000	.....	.....	.....	.....	4.178	4.178	FA	200,196	480,470	02/07/2018	08/01/2048
24422E-UE-7	Deere /John/ Cap Corp Sr MTN .....	.....	.....	1	.. 1.F FE	499,845	.98.4920	492,458	500,000	499,971	.....	23	.....	.....	3.450	3.455	MS	5,175	17,250	03/08/2018	03/13/2025
245826-AA-2	Delaware Basin Residue, LLC Sr Nt .....	.....	.....	.....	.. 2.B PL	47,051,870	.89.7010	42,206,076	47,051,870	47,051,870	.....	.....	.....	.....	3.000	3.012	MJSD	3,921	1,374,302	03/31/2023	09/30/2036
24702R-AM-3	Dell Inc Sr Nt .....	.....	.....	1	.. 2.C FE	4,227,427	.96.2040	4,030,952	4,190,000	4,225,377	.....	(1,288)	.....	.....	5.400	5.323	MS	69,764	226,260	04/04/2022	09/10/2040
24703D-BF-7	Dell Int LLC / EMC Corp Sr Nt .....	.....	.....	1	.. 2.B FE	16,641,700	.75.8730	18,968,125	25,000,000	16,681,429	.....	39,729	.....	.....	3.375	6.554	JD	37,500	421,875	11/02/2023	12/15/2041
24703T-AD-8	Dell Int LLC / EMC Corp 1st Lien .....	.....	.....	1	.. 2.B FE	17,766,549	102.3510	16,580,797	16,200,000	16,964,733	.....	(326,313)	.....	.....	6.020	3.770	JD	43,344	975,240	06/22/2021	06/15/2026
24703T-AE-6	Dell Int LLC / EMC Corp Sr Nt .....	.....	.....	1	.. 2.B FE	29,761,761	100.1190	27,582,840	27,550,000	28,712,280	.....	(425,012)	.....	.....	4.900	3.185	AO	337,488	1,349,950	06/22/2021	10/01/2026
24703T-AG-1	Dell Int LLC / EMC Corp 1st Lien .....	.....	.....	1	.. 2.B FE	12,306,202	103.1200	11,291,585	10,950,000	11,919,446	.....	(157,104)	.....	.....	5.300	3.515	AO	145,088	580,350	06/22/2021	10/01/2029
24715#-AT-1	Deloitte LLP Sr Nt .....	.....	.....	.....	.. 1.F	8,000,000	.93.6240	7,489,898	8,000,000	8,000,000	.....	.....	.....	.....	3.460	3.460	MN	41,520	276,800	05/07/2020	05/07/2027
24715#-AU-8	Deloitte LLP Sr Nt .....	.....	.....	.....	.. 1.F	20,205,424	.90.1060	18,741,957	20,800,000	20,278,197	.....	66,793	.....	.....	3.560	3.995	MN	111,072	740,480	11/29/2022	05/07/2030
251526-CK-3	Deutsche Bank AG NY Branch Sr Nt Fix to Float 5/31	..LS..	.....	2	.. 2.A FE	13,410,000	.83.6060	11,211,524	13,410,000	13,410,000	.....	.....	.....	.....	3.035	3.035	MN	37,308	406,994	05/25/2021	05/28/2032
251799-AA-0	Devon Energy Corp Sr Nt .....	.....	.....	1	.. 2.B	2,419,331	116.4620	2,085,842	1,791,000	2,321,499	.....	(53,594)	.....	.....	7.950	3.757	AO	30,059	142,385	02/23/2022	04/15/2032
25179M-AL-7	Devon Energy Corp Sr Nt .....	.....	.....	1	.. 2.B FE	2,684,916	.97.0100	2,522,247	2,600,000	2,666,856	.....	(2,251)	.....	.....	5.600	5.372	JJ	67,138	145,600	09/24/2013	07/15/2041
25179M-AN-3	Devon Energy Corp Sr Nt	..LS..	.....	1	.. 2.B FE	9,413,348	.87.5950	8,058,731	9,200,000	9,365,061	.....	(5,613)	.....	.....	4.750	4.604	MN	55,839	437,000	05/16/2013	05/15/2042
25179M-BF-9	Devon Energy Corp Sr Nt .....	.....	.....	1	.. 2.B FE	1,635,862	.96.1080	1,562,721	1,626,000	1,632,887	.....	(1,529)	.....	.....	4.500	4.384	JJ	33,740	73,170	12/29/2021	01/15/2030
25278X-AR-0	Diamondback Energy Inc Sr Nt .....	.....	.....	1	.. 2.B FE	209,530	.92.9820	185,963	200,000	206,688	.....	(1,071)	.....	.....	3.500	2.857	JD	583	7,000	04/08/2021	12/01/2029
25278X-AR-0	Diamondback Energy Inc Sr Nt .....	.....	.....	1	.. 2.B FE	20,855,581	.89.1160	18,625,181	20,900,000	20,866,477	.....	4,010	.....	.....	3.125	3.150	MS	175,981	653,125	04/08/2021	03/24/2031
254687-ER-3	Disney Walt Co Sr Nt .....	.....	.....	1	.. 1.G FE	22,722,134	112.4670	22,493,300	20,000,000	22,395,121	.....	(86,536)	.....	.....	6.150	5.091	FA	464,667	1,230,000	11/26/2019	02/15/2041
254687-ET-9	Disney Walt Co Sr Nt .....	.....	.....	1	.. 1.G FE	5,044,202	104.9390	5,246,945	5,000,000	5,040,297	.....	(1,129)	.....	.....	5.400	5.333	AO	67,500	270,000	11/26/2019	10/01/2043
254687-FQ-4	Disney Walt Co Sr Nt	..LS..	.....	1	.. 1.G FE	449,388	.97.2650	389,061	400,000	435,397	.....	(5,232)	.....	.....	3.800	2.267	MS	4,180	15,200	04/08/2021	03/22/2030
254687-FX-9	Disney Walt Co Sr Nt	..LS..	.....	1	.. 1.G FE	1,029,780	.89.0350	890,346	1,000,000	1,022,146	.....	(2,869)	.....	.....	2.650	2.307	JJ	12,367	26,500	04/08/2021	01/13/2031
25468P-DB-9	Disney Walt Co Sr Nt .....	.....	.....	1	.. 1.G FE	20,176,800	.89.3930	17,878,620	20,000,000	20,146,020	.....	(4,515)	.....	.....	4.125	4.072	JD	68,750	825,000	01/05/2016	06/01/2044
25468P-DK-9	Disney Walt Co Sr Nt .....	.....	.....	1	.. 1.G FE	43,824,000	.96.7480	42,568,944	44,000,000	43,958,808	.....	18,567	.....	.....	3.000	3.046	FA	508,000	1,320,000	01/05/2016	02/13/2026
25470D-AD-1	Discovery Communications Co Gtd Nt .....	.....	.....	1	.. 2.C FE	1,055,507	100.5850	1,013,898	1,008,000	1,043,982	.....	(1,259)	.....	.....	6.350	6.005	JD	5,334	64,008	03/14/2011	06/01/2040
25470D-AR-0	Discovery Communications Sr Nt .....	.....	.....	1	.. 2.C FE	11,728,995	.95.3140	10,389,248	10,900,000	11,340,264	.....	(103,210)	.....	.....	3.950	2.866	MS	120,793	430,550	02/12/2020	03/20/2028
25470D-BF-5	Discovery Communications Sr Nt .....	.....	.....	1	.. 2.C FE	13,307,294	.94.9210	11,770,204	12,400,000	12,938,693	.....	(95,347)	.....	.....	4.125	3.198	MN	65,358	511,500	02/12/2020	05/15/2029
25470X-AW-5	Dish DBS Corp Sr Nt .....	.....	.....	1	.. 5.B FE	7,223,081	.94.1880	6,530,504	6,933,500	7,004,085	.....	(77,843)	.....	.....	5.875	4.667	MN	52,049	407,343	04/11/2022	11/15/2024
25470X-AY-1	Dish DBS Corp Sr Nt .....	.....	.....	1	.. 5.B FE	872,360	.69.8360	539,137	772,000	828,084	.....	(20,694)	.....	.....	7.750	4.393	JJ	29,915	59,830	10/14/2021	07/01/2026
25654#-AA-0	Dodger Tickets LLC 1st Mtg Bd .....	.....	.....	.....	.. 1.G PL	910,937	.99.2820	904,396	910,937	910,937	.....	.....	.....	.....	5.660	5.582	MAR	38,813	51,559	05/10/2005	03/31/2030
256677-AG-0	Dollar General Corp Sr Nt .....	.....	.....	1	.. 2.B FE	1,117,992	.92.2660	1,107,196	1,200,000	1,131,530	.....	9,257	.....	.....	3.500	4.559	AO	10,267	42,000	07/11/2022	04/03/2030
256677-AK-1	Dollar General Corp Sr Nt .....	.....	.....	1	.. 2.B FE	4,165,011	.99.4770	4,146,512	4,168,333	4,166,006	.....	783	.....	.....	4.625	4.641	MN	32,131	214,742	09/06/2022	11/01/2027
256677-AL-9	Dollar General Corp Sr Nt	..LS..	.....	1	.. 2.B FE	22,831,785	.99.9410	22,886,466	22,900,000	22,840,406	.....	6,907	.....	.....	5.000	5.037	MN	190,833	1,275,403	09/06/2022	11/01/2032
256677-AM-7	Dollar General Corp Sr Nt	..LS..	.....	1	.. 2.B FE	25,841,845	.97.4220	25,173,716	25,840,000	25,844,009	.....	1,828	.....	.....	5.500	5.499	MN	236,867	1,583,059	09/06/2022	11/01/2052
256746-AG-3	Dollar Tree Inc Sr Nt .....	.....	.....	1	.. 2.B FE	998,990	.98.2320	982,322	1,000,000	999,789	.....	147	.....	.....	4.000	4.016	MN	5,111	40,000	04/05/2018	05/15/2025

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
256746-AH-1	Dollar Tree Inc Sr Nt .....	.....	.....	1	. 2.B FE	42,945,414	.97.9890	40,273,397	41,100,000	42,044,926 .....	.....	(230,843) .....	.....	.....	4.200	3.553	MN	220,570	1,726,200	09/20/2022	05/15/2028
256746-AJ-7	Dollar Tree Inc Sr Nt .....	.....	.....	1	. 2.B FE	19,946,000	.85.0720	17,014,440	20,000,000	19,956,105 .....	.....	4,914 .....	.....	.....	2.650	2.681	JD	44,167	530,000	11/29/2021	12/01/2031
256746-AK-4	Dollar Tree Inc Sr Nt .....	.....	.....	1	. 2.B FE	24,315,745	.69.6470	21,729,989	31,200,000	24,356,097 .....	.....	40,579 .....	.....	.....	3.375	4.731	JD	87,750	715,500	08/03/2023	12/01/2051
25731V-AA-2	Dominion Energy South 1st Lien .....	.....	.....	1	. 1.F FE	9,993,800	.83.8160	8,381,620	10,000,000	9,994,987 .....	.....	571 .....	.....	.....	2.300	2.307	JD	19,167	230,000	11/18/2021	12/01/2031
25746U-BM-0	Dominion Resources Inc Sr Nt Ser C .....	.....	.....	1	. 2.B FE	1,108,374	.92.6900	1,139,159	1,229,000	1,110,083 .....	.....	1,709 .....	.....	.....	4.900	5.784	FA	25,092	30,111	07/20/2023	08/01/2041
25746U-CC-1	Dominion Resources Inc Sr Nt .....	.....	.....	1	. 2.B FE	5,771,165	.88.8790	5,877,582	6,613,000	5,780,974 .....	.....	9,809 .....	.....	.....	4.700	5.741	JD	25,901	155,406	07/13/2023	12/01/2044
25746U-CK-3	Dominion Resources Inc Sr Nt .....	.....	.....	1	. 2.B FE	3,998,600	.94.2960	3,771,856	4,000,000	3,999,598 .....	.....	146 .....	.....	.....	2.850	2.854	FA	43,067	114,000	08/04/2016	08/15/2026
25746U-CY-3	Dominion Resources Inc Sr Nt .....	.....	.....	1	. 2.B FE	13,370,110	.98.2420	12,771,512	13,000,000	13,188,408 .....	.....	(40,772) .....	.....	.....	4.250	3.871	JD	46,402	552,500	03/11/2019	06/01/2028
25746U-CZ-0	Dominion Resources Inc Sr Nt .....	.....	.....	1	. 2.B FE	9,996,700	.88.3870	8,838,680	10,000,000	9,997,003 .....	.....	62 .....	.....	.....	4.600	4.602	MS	135,444	460,000	03/11/2019	03/15/2049
25746U-DG-1	Dominion Resources Inc Sr Nt Ser C .....	.....	.....	1	. 2.B FE	2,285,075	.92.2420	2,306,055	2,500,000	2,321,184 .....	.....	24,066 .....	.....	.....	3.375	4.710	AO	21,094	84,375	06/24/2022	04/01/2030
25746U-DQ-9	Dominion Resources Inc Sr Nt Ser B .....	.....	.....	1	. 2.B FE	11,156,124	.92.5160	10,639,386	11,500,000	11,162,405 .....	.....	4,853 .....	.....	.....	4.850	5.042	FA	210,706	551,553	09/26/2022	08/15/2052
260543-AK-7	Dow Chemical Co Sr Nt .....	.....	.....	1	. 2.A FE	1,303,214	.95.9210	1,055,134	1,100,000	1,269,213 .....	.....	(14,271) .....	.....	.....	4.250	2.536	AO	11,688	46,750	07/27/2021	10/01/2034
260543-CL-5	Dow Chemical Co Sr Nt	..LS..	.....	1	. 2.A FE	28,751,267	.91.9350	21,351,788	23,225,000	28,342,808 .....	.....	(178,327) .....	.....	.....	4.625	3.145	AO	268,539	1,074,156	10/28/2021	10/01/2044
260543-CY-7	Dow Chemical Co Sr Nt .....	.....	.....	1	. 2.A FE	39,570,428	101.0940	39,932,170	39,500,000	39,541,884 .....	.....	(7,547) .....	.....	.....	4.800	4.775	MN	163,267	1,896,000	11/25/2019	11/30/2028
260543-DC-4	Dow Chemical Co Sr Nt	..LS..	.....	1	. 2.A FE	7,811,454	.85.7520	6,710,055	7,825,000	7,814,847 .....	.....	1,358 .....	.....	.....	2.100	2.120	MN	20,997	164,325	07/13/2021	11/15/2030
260543-DD-2	Dow Chemical Co Sr Nt .....	.....	.....	1	. 2.A FE	10,806,000	.77.4900	7,748,990	10,000,000	10,766,509 .....	.....	(18,360) .....	.....	.....	3.600	3.169	MN	46,000	360,000	10/18/2021	11/15/2050
26078J-AD-2	DowDuPont Inc Sr Nt	..LS..	.....	1	. 2.A FE	13,075,299	101.7220	12,206,580	12,000,000	12,577,503 .....	.....	(112,796) .....	.....	.....	4.725	3.586	MN	72,450	567,000	04/16/2019	11/15/2028
26138E-AT-6	Dr Pepper Snapple Group Inc Sr Nt .....	.....	.....	1	. 2.B FE	11,299,677	.90.9100	10,318,308	11,350,000	11,307,467 .....	.....	1,103 .....	.....	.....	4.500	4.527	MN	65,263	510,750	12/03/2015	11/15/2045
26138E-AX-7	Dr Pepper Snapple Group Inc Sr Nt .....	.....	.....	2	. 2.B FE	19,991,200	.96.4800	19,295,960	20,000,000	19,996,759 .....	.....	869 .....	.....	.....	3.430	3.435	JD	30,489	686,000	12/05/2016	06/15/2027
26138E-AY-5	Dr Pepper Snapple Group Inc Sr Nt .....	.....	.....	2	. 2.B FE	2,497,925	.88.9740	2,224,353	2,500,000	2,498,204 .....	.....	44 .....	.....	.....	4.420	4.425	JD	4,911	110,500	12/05/2016	12/15/2046
26441C-AN-5	Duke Energy Corp Sr Nt .....	.....	.....	1	. 2.B FE	19,988,200	.99.4580	19,891,500	20,000,000	19,999,607 .....	.....	1,342 .....	.....	.....	3.750	3.757	AO	158,333	750,000	04/01/2014	04/15/2024
26441C-AP-0	Duke Energy Corp Sr Nt .....	.....	.....	1	. 2.B FE	17,372,600	.91.6960	13,754,370	15,000,000	17,238,226 .....	.....	(68,228) .....	.....	.....	4.800	3.771	JD	32,000	720,000	12/16/2021	12/15/2045
26441C-AY-1	Duke Energy Corp Sr Nt .....	.....	.....	2	. 2.B FE	7,967,840	.79.5680	6,365,456	8,000,000	7,971,953 .....	.....	706 .....	.....	.....	3.950	3.973	FA	119,378	316,000	08/07/2017	08/15/2047
26441C-BL-8	Duke Energy Corp Sr Nt .....	.....	.....	1	. 2.B FE	8,721,466	.85.4620	7,435,177	8,700,000	8,717,339 .....	.....	(2,178) .....	.....	.....	2.550	2.519	JD	9,860	221,850	12/16/2021	06/15/2031
26441C-BN-4	Duke Energy Corp Sr Nt .....	.....	.....	1	. 2.B FE	23,991,120	.73.8290	17,718,840	24,000,000	23,991,667 .....	.....	178 .....	.....	.....	3.500	3.502	JD	37,333	840,000	06/07/2021	06/15/2051
26442C-BG-8	Duke Energy Corporation 1st Mtg Bd .....	.....	.....	1	. 1.F FE	2,348,567	.87.4530	2,055,141	2,350,000	2,348,811 .....	.....	127 .....	.....	.....	2.850	2.857	MS	19,720	66,975	03/01/2022	03/15/2032
26442C-BH-6	Duke Energy Corporation 1st Mtg Bd .....	.....	.....	1	. 1.F FE	3,588,732	.76.9180	2,769,044	3,600,000	3,589,165 .....	.....	220 .....	.....	.....	3.550	3.567	MS	37,630	127,800	03/01/2022	03/15/2052
26443C-AA-1	Duke University Health Sr Nt .....	.....	.....	1	. 1.D FE	13,821,925	.85.2990	11,728,571	13,750,000	13,812,106 .....	.....	(1,672) .....	.....	.....	3.920	3.890	JD	44,917	539,000	06/20/2017	06/01/2047
26444H-AA-9	Duke Energy Florida LLC 1st Mtg Bd .....	.....	.....	1	. 1.F FE	12,940,824	.75.2660	9,784,541	13,000,000	12,950,428 .....	.....	1,418 .....	.....	.....	3.400	3.424	AO	110,500	442,000	09/06/2016	10/01/2046
26882P-BE-1	ERAC USA Finance Co Sr Nt .....	.....	.....	1	. 2.A FE	27,922	.116.8670	29,217	25,000	27,912 .....	.....	(10) .....	.....	.....	7.000	5.763	AO	369 .....	.....	12/01/2023	10/15/2037
26884L-AG-4	EQT Corp Sr Nt .....	.....	.....	1	. 2.C FE	10,149,920	107.4740	10,510,977	9,780,000	10,114,006 .....	.....	(35,914) .....	.....	.....	7.000	6.293	FA	285,250	342,300	03/10/2023	02/01/2030
26884L-AQ-2	EQT Corp Sr Nt .....	.....	.....	1	. 2.C FE	298,887	101.7430	305,230	300,000	299,108 .....	.....	179 .....	.....	.....	5.700	5.780	AO	4,275	20,333	09/20/2022	04/01/2028
26884T-AE-2	ERAC USA Finance Company Sr Nt .....	.....	.....	1	. 2.A FE	3,394,800	104.1750	3,596,135	3,452,000	3,395,024 .....	.....	223 .....	.....	.....	5.625	5.772	MS	57,174 .....	.....	12/01/2023	03/15/2042
26884T-AL-6	ERAC USA Finance Company Sr Nt .....	.....	.....	1	. 2.A FE	6,840,841	.98.6390	6,904,737	7,000,000	6,895,247 .....	.....	54,406 .....	.....	.....	3.850	5.638	MN	34,436	134,750	07/13/2023	11/15/2024
26884T-AP-7	ERAC USA Finance Company Sr Nt .....	.....	.....	1	. 2.A FE	6,261,110	.97.6000	6,343,994	6,500,000	6,298,654 .....	.....	37,544 .....	.....	.....	3.800	5.604	MN	41,167	123,500	09/22/2023	11/01/2025
26884T-AS-1	ERAC USA Finance Company Sr Nt .....	.....	.....	1	. 2.A FE	5,087,855	.87.7290	5,116,160	6,290,000	5,089,833 .....	.....	1,978 .....	.....	.....	4.200	5.705	MN	44,030 .....	.....	12/01/2023	11/01/2046
26884T-AW-2	ERAC USA Finance Company Sr Nt .....	.....	.....	1	. 2.A FE	20,346,030	.99.9840	20,401,756	20,405,000	20,349,141 .....	.....	3,111 .....	.....	.....	4.900	4.937	MN	166,641	499,923	04/26/2023	05/01/2033
26884T-AX-0	ERAC USA Finance Company Sr Nt .....	.....	.....	1	. 2.A FE	3,809,660	105.4050	4,110,787	3,900,000	3,810,544 .....	.....	884 .....	.....	.....	5.400	5.559	MN	35,100	105,300	07/11/2023	05/01/2053
26885B-AC-4	EQM Midstream Partners Sr Nt .....	.....	.....	1	. 3.C FE	4,721,286	.99.3090	4,913,323	4,947,500	4,772,230 .....	.....	31,715 .....	.....	.....	5.500	6.402	JD	125,474	272,113	06/21/2022	07/15/2028
26885B-AF-7	EQM Midstream Partners Sr Nt .....	.....	.....	1	. 3.C FE	985,164	100.1080	1,001,084	1,000,000	987,956 .....	.....	2,791 .....	.....	.....	6.000	6.859	JJ	30,000 .....	.....	08/22/2023	07/01/2025
26885B-AH-3	EQM Midstream Partners Sr Nt .....	.....	.....	1	. 3.C FE	246,531	102.0330	232,635	228,000	239,277 .....	.....	(3,459) .....	.....	.....	6.500	4.703	JJ	7,410	14,820	03/22/2022	07/01/2027
27616F-AA-3	Easterly Government Properties Sr Nt Ser A .....	.....	.....	.....	. 2.B	50,000,000	.95.2470	47,623,250	50,000,000	50,000,000 .....	.....	.....	.....	.....	4.050	4.050	MN	202,500	2,025,000	05/25/2017	05/25/2027
27616F-AD-7	Easterly Government Properties Sr Nt .....	.....	.....	.....	. 2.B	20,000,000	.91.7120	18,342,340	20,000,000	20,000,000 .....	.....	.....	.....	.....	3.730	3.730	MS	225,872	746,000	09/12/2019	09/12/2029
27616F-AH-8	Easterly Government Properties Sr Nt Ser B .....	.....	.....	.....	. 2.B	24,000,000	.85.5380	20,529,168	24,000,000	24,000,000 .....	.....	.....	.....	.....	2.890	2.890	AO	148,353	693,600	10/14/2021	10/14/2030
278062-AE-4	Eaton Corp Sr Nt .....	.....	.....	1	. 1.G FE	29,319,060	.91.9520	28,045,482	30,500,000	29,536,059 .....	.....	32,279 .....	.....	.....	4.150	4.398	MN	207,442	1,265,750	08/08/2018	11/02/2042

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
278062-AF-1	Eaton Corp Sr Nt	2			1.G FE	28,500,000	.86.8500	24,752,307	28,500,000	28,500,000					3.915	3.915	MS	328,534	1,115,775	09/06/2017	09/15/2047
278062-AG-9	Eaton Corp Sr Nt	1			1.G FE	20,000,000	.95.7960	19,159,280	20,000,000	20,000,000					3.103	3.103	MS	182,732	620,600	09/06/2017	09/15/2027
278865-AV-2	Ecolab Inc Sr Nt	1			1.G FE	10,638,710	.95.8160	10,539,738	11,000,000	10,884,915		38,193			2.700	3.088	MN	49,500	297,000	12/02/2016	11/01/2026
278865-AW-0	Ecolab Inc Sr Nt	1			1.G FE	23,329,510	.78.4670	18,831,984	24,000,000	23,415,605		15,346			3.700	3.860	MN	148,000	888,000	02/05/2018	11/01/2046
278865-BA-7	Ecolab Inc Sr Nt	1			1.G FE	9,948,089	.87.5400	8,753,980	10,000,000	9,954,335		1,126			3.950	3.980	JD	32,917	395,000	04/18/2018	12/01/2047
278865-BD-1	Ecolab Inc Sr Nt	1			1.G FE	23,860,523	.96.0890	22,965,247	23,900,000	23,882,509		4,041			3.250	3.270	JD	64,729	776,750	04/18/2018	12/01/2027
27965#-AS-1	Edens Ltd Ptnr Sr Nt Ser G				2.B PL	25,000,000	.94.7860	23,696,500	25,000,000	25,000,000					3.840	3.840	JJ	402,667	960,000	07/31/2017	07/31/2027
28414H-AG-8	Elanco Animal Health Inc Sr Nt	LS		1	4.A FE	5,831,092	103.7750	6,404,987	6,172,000	5,876,532		47,021			6.650	7.844	FA	140,233	402,723	12/19/2022	08/28/2028
28501*-BE-4	Electric Transmission TX LLC Sr Nt Ser A				2.B	6,000,000	.85.5270	5,131,602	6,000,000	6,000,000					2.630	2.630	JD	7,013	157,800	06/15/2021	06/15/2031
28622H-AB-7	Elevance Health Inc Sr Nt	1			2.B FE	633,767	100.1310	635,832	635,000	633,862		94			4.750	4.774	FA	11,395	15,668	02/08/2023	02/15/2033
292480-AM-2	Energy Midstream Partner Sr Nt	1			2.C FE	638,983	.95.4720	584,288	612,000	632,688		(3,382)			4.150	3.465	MS	7,478	25,398	02/09/2022	09/15/2029
292505-AG-9	EnCana Corp Nt	1			2.C FE	10,774,000	103.4270	10,342,710	10,000,000	10,557,685		(24,822)			6.500	5.911	FA	270,833	650,000	03/28/2012	02/01/2038
29250R-AT-3	Enbridge Energy Partners LP Sr Nt	1			2.A FE	10,492,500	.98.5810	9,858,080	10,000,000	10,374,387		(13,834)			5.500	5.163	MS	161,944	550,000	02/22/2013	09/15/2040
29261A-AB-6	Encompass Health Corp Sr Nt	1			4.A FE	1,091,769	.94.1020	1,109,457	1,179,000	1,106,017		9,426			4.750	5.958	FA	23,334	56,003	09/27/2022	02/01/2030
29273R-AP-4	Energy Transfer Partners Sr Nt	2			2.C FE	11,818,800	100.9720	10,097,230	10,000,000	11,698,032		(65,188)			6.050	4.595	JD	50,417	605,000	02/03/2022	06/01/2041
29278N-AE-3	Energy Transfer Partners Sr Nt Ser 30Y	1			2.C FE	11,868,000	101.2000	12,144,024	12,000,000	11,878,564		2,122			6.000	6.080	JD	32,000	720,000	06/05/2018	06/15/2048
29278N-AF-0	Energy Transfer Partners Sr Nt Ser 10Y	1			2.C FE	28,448,415	.99.8260	28,450,496	28,500,000	28,474,100		5,076			4.950	4.973	JD	62,700	1,410,750	06/05/2018	06/15/2028
29278N-AG-8	Energy Transfer Partners Sr Nt	1			2.C FE	19,788,075	100.8870	19,874,778	19,700,000	19,748,994		(8,300)			5.250	5.193	AO	90,263	1,034,250	01/09/2019	04/15/2029
29278N-AQ-6	Energy Transfer Operating LP Sr Nt	1			2.C FE	6,989,010	.92.8940	6,502,573	7,000,000	6,992,534		1,018			3.750	3.769	MN	33,542	262,500	01/07/2020	05/15/2030
29336T-AC-4	EnLink Midstream Partners LP Sr Nt	1			3.A FE	2,835,854	.98.5640	2,730,209	2,770,000	2,815,769		(11,525)			5.625	5.109	JJ	71,847	155,813	03/11/2022	01/15/2028
29336T-AD-2	EnLink Midstream LLC Sr Nt	1			3.A FE	4,164,340	102.1360	4,254,973	4,166,000	4,164,485		145			6.500	6.507	MS	90,263	135,395	08/02/2023	09/01/2030
29336U-AE-7	EnLink Midstream Partners LP Sr Nt	1			3.A FE	959,755	.98.2180	982,175	1,000,000	967,442		7,687			4.150	6.599	JD	3,458	20,750	08/24/2023	06/01/2025
29362U-AC-8	Entegris Inc Sr Nt	1			3.B FE	5,872,883	.95.1690	6,431,535	6,758,000	6,033,159		139,438			4.375	7.336	AO	62,418	295,663	12/20/2022	04/15/2028
29362U-AD-6	Entegris Inc Sr Nt	LS		1	3.B FE	1,440,725	.90.2620	1,536,266	1,702,000	1,472,991		32,266			3.625	6.663	MN	10,283	61,698	02/09/2023	05/01/2029
29364D-AU-4	Entergy Arkansas Inc 1st Mtg Bd	1			1.F FE	33,234,862	.97.2850	31,977,580	32,870,000	32,970,855		(42,558)			3.500	3.357	AO	287,613	1,150,450	11/30/2017	04/01/2026
29364D-AV-2	Entergy Arkansas Inc 1st Mtg Bd	1			1.F FE	3,681,130	.97.3030	3,600,193	3,700,000	3,690,815		1,863			4.000	4.062	JD	12,333	148,000	05/16/2018	06/01/2028
29364W-AW-8	Entergy Louisiana LLC Sec Nt	1			1.F FE	4,004,760	.94.0300	3,761,200	4,000,000	4,002,397		(528)			3.250	3.235	AO	32,500	130,000	03/25/2019	04/01/2028
29364W-AZ-1	Entergy Louisiana LLC 1st Mtg Bd	1			1.F FE	1,999,020	.94.5110	1,890,222	2,000,000	1,999,591		104			3.120	3.126	MS	20,800	62,400	05/17/2017	09/01/2027
29364W-BD-9	Entergy Louisiana LLC Secured 1st Mtg	1			1.F FE	6,583,830	.67.0010	4,422,079	6,600,000	6,585,164		353			2.900	2.912	MS	56,357	191,400	03/03/2020	03/15/2051
29364W-BL-1	Entergy Louisiana LLC 1st Lien	1			1.F FE	9,988,685	.92.3870	9,238,710	10,000,000	9,989,256		367			4.750	4.757	MS	139,861	502,708	08/19/2022	09/15/2052
29365B-AA-1	Entegris Escrow Corp Sec Nt	1			2.C FE	33,886,251	.96.3350	32,753,764	34,000,000	33,911,442		14,369			4.750	4.806	AO	340,944	1,615,000	04/05/2022	04/15/2029
29365T-AM-6	Entergy Texas Inc 1st Lien	1			1.G FE	26,359,297	.95.5230	25,313,569	26,500,000	26,363,105		2,539			5.000	5.034	MS	390,139	1,398,611	08/22/2022	09/15/2052
29365T-AQ-6	Entergy Texas Inc 1st Lien	1			1.G FE	25,068,860	.107.7510	26,937,750	25,000,000	25,069,110		250			5.800	5.780	MS	563,889		08/08/2023	09/01/2053
29366M-AA-6	Entergy Arkansas LLC 1st Mtg Bd	1			1.F FE	6,534,406	.86.0460	5,440,701	6,323,000	6,524,908		(5,067)			4.200	3.990	AO	66,392	265,566	07/12/2022	04/01/2049
293791-AF-6	Enterprise Products Ptnrs LP Co Gtd Nt	1			1.G FE	5,179,733	115.2080	5,443,587	4,725,000	4,987,567		(20,844)			6.875	6.075	MS	108,281	324,844	03/10/2011	03/01/2033
29379V-AQ-6	Enterprise Products Operations Nt	1			1.G FE	2,278,425	113.4260	2,126,734	1,875,000	2,203,144		(12,477)			6.450	4.901	MS	40,313	120,938	01/31/2017	09/01/2040
29379V-AY-9	Enterprise Products Operations Sr Nt	1			1.G FE	964,990	.91.6550	916,552	1,000,000	970,652		933			4.450	4.684	FA	16,811	44,500	01/31/2017	02/15/2043
29379V-BA-0	Enterprise Products Operations Nt	1			1.G FE	6,597,780	.96.4120	6,748,854	7,000,000	6,671,455		8,983			4.850	5.229	MS	99,964	339,500	09/26/2013	03/15/2044
29379V-BC-6	Enterprise Products Operations Nt	1			1.G FE	17,102,455	.98.6190	16,765,145	17,000,000	17,088,739		(2,444)			5.100	5.059	FA	327,533	867,000	01/31/2017	02/15/2045
29379V-BE-2	Enterprise Products Operations Sr Nt	1			1.G FE	2,618,225	.98.6870	2,467,178	2,500,000	2,515,417		(13,292)			3.750	3.186	FA	35,417	93,750	04/08/2015	02/15/2025
29379V-BH-5	Enterprise Products Operations Sr Nt	1			1.G FE	1,534,260	.98.5940	1,478,912	1,500,000	1,509,832		(4,397)			3.700	3.377	FA	20,967	55,500	12/12/2017	02/15/2026
29379V-BJ-1	Enterprise Products Operations Sr Nt	1			1.G FE	9,263,710	.95.7270	8,615,421	9,000,000	9,229,908		(5,720)			4.900	4.714	MN	56,350	441,000	03/21/2017	05/15/2046
29379V-BL-6	Enterprise Products Operations Sr Nt	2			1.G FE	10,327,230	.98.5000	9,850,020	10,000,000	10,114,714		(37,212)			3.950	3.528	FA	149,222	395,000	12/12/2017	02/15/2027
294429-AS-4	Equifax Inc Sr Nt	1			2.B FE	20,851,816	.89.7700	17,808,493	19,838,000	20,564,971		(108,666)			3.100	2.452	MN	78,581	614,978	04/20/2021	05/15/2030
294429-AV-7	Equifax Inc Sr Nt	1			2.B FE	1,976,580	101.1480	2,022,952	2,000,000	1,978,683		2,103			5.100	5.403	JD	4,533	51,000	08/02/2023	12/15/2027

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29444U-BE-5	Equinix Inc Sr Nt .....	.....	.....	1	.. 2.B FE	8,639,019	..92.0540	8,759,878	9,516,000	8,745,031 .....	.....	.....	.....	.....	..3.200	..4.798	MN	36,372	304,512	01/18/2023	11/18/2029
29444U-BH-8	Equinix Inc Sr Nt .....	.....	.....	1	.. 2.B FE	6,868,014	..84.9460	7,058,988	8,310,000	6,909,463 .....	.....	.....	.....	.....	..2.150	..5.225	JJ	82,384	19,458	12/06/2023	07/15/2030
29444U-BJ-4	Equinix Inc Sr Nt .....	.....	.....	2	.. 2.B FE	572,886 .....	.....	615,445	900,000	573,284 .....	.....	.....	.....	.....	..3.000	..5.659	JJ	12,450 .....	.....	12/04/2023	07/15/2050
29444U-BQ-8	Equinix Inc Sr Nt .....	.....	.....	1	.. 2.B FE	5,968,999	..92.4270	6,167,647	6,673,000	6,066,518 .....	.....	.....	.....	.....	..1.450	..5.599	MN	12,364	48,379	08/02/2023	05/15/2026
29444U-BS-4	Equinix Inc Sr Nt .....	.....	.....	1	.. 2.B FE	20,693,910	..85.1480	19,345,671	22,720,000	20,772,597 .....	.....	.....	.....	.....	..2.500	..3.784	MN	72,578	443,000	12/05/2023	05/15/2031
29444U-BT-2	Equinix Inc Sr Nt .....	.....	.....	1	.. 2.B FE	8,654,986	..73.4080	6,565,612	8,944,000	8,643,538 .....	.....	.....	.....	.....	..3.400	..3.548	FA	114,881	246,296	12/04/2023	02/15/2052
29444U-BU-9	Equinix Inc Sr Nt .....	.....	.....	1	.. 2.B FE	12,281,345	..93.0520	11,701,302	12,575,000	12,309,318 .....	.....	.....	.....	.....	..3.900	..4.199	AO	103,534	490,425	01/25/2023	04/15/2032
294752-A*-1	Equity One Inc Priv Pl .....	.....	.....	1	.. 2.A	33,400,000	..96.5190	32,237,279	33,400,000	33,400,000 .....	.....	.....	.....	.....	..3.810	..3.810	MN	176,742	1,272,540	05/11/2016	05/11/2026
30034W-AB-2	Evergy Inc Sr Nt .....	.....	.....	1	.. 2.B FE	4,365,401	..90.5660	4,555,480	5,030,000	4,471,595 .....	.....	.....	.....	.....	..2.900	..5.173	MS	42,951	145,870	09/13/2022	09/15/2029
30036F-AB-7	Evergy Kansas Central 1st Lien .....	.....	.....	1	.. 1.F FE	10,459,120	..104.8510	11,743,278	11,200,000	10,460,856 .....	.....	.....	.....	.....	..5.700	..6.191	MS	187,973 .....	.....	11/08/2023	03/15/2053
30037E-AA-1	Evergy Missouri West Inc 1st Lien .....	.....	.....	1	.. 1.G FE	4,885,550	..88.5190	4,328,599	4,890,000	4,886,223 .....	.....	.....	.....	.....	..3.750	..3.761	MS	53,994	183,375	03/10/2022	03/15/2032
30040W-AB-4	Eversource Energy Sr Nt .....	.....	.....	1	.. 2.A FE	14,333,595	..96.0470	13,926,873	14,500,000	14,454,154 .....	.....	.....	.....	.....	..3.350	..3.500	MS	143,026	485,750	01/16/2018	03/15/2026
30040W-AE-8	Eversource Energy Sr Nt .....	.....	.....	1	.. 2.A FE	8,993,880	..94.7460	8,527,167	9,000,000	8,997,311 .....	.....	.....	.....	.....	..3.300	..3.308	JJ	136,950	297,000	01/03/2018	01/15/2028
30040W-AF-5	Eversource Energy Sr Nt .....	.....	.....	1	.. 2.A FE	17,161,886	..97.2200	16,770,467	17,250,000	17,199,747 .....	.....	.....	.....	.....	..4.250	..4.313	AO	183,281	733,125	12/11/2018	04/01/2029
30161N-AV-3	Exelon Corp Sr Nt .....	.....	.....	1	.. 2.B FE	9,486,833	..87.2490	9,823,387	11,259,000	9,534,583 .....	.....	.....	.....	.....	..4.450	..5.669	AO	105,772	501,026	09/26/2022	04/15/2046
30161N-BE-0	Exelon Corp Sr Nt .....	.....	.....	1	.. 2.B FE	2,135,572	..89.5240	1,991,913	2,225,000	2,143,483 .....	.....	.....	.....	.....	..3.350	..3.865	MS	21,947	74,538	01/12/2023	03/15/2032
30161N-BH-3	Exelon Corp Sr Nt .....	.....	.....	1	.. 2.B FE	1,848,741	..81.4990	1,507,732	1,850,000	1,848,850 .....	.....	.....	.....	.....	..4.100	..4.104	MS	22,334	75,850	01/12/2023	03/15/2052
30161N-BL-4	Exelon Corp Sr Nt .....	.....	.....	1	.. 2.B FE	19,938,200	..101.6600	20,331,960	20,000,000	19,940,037 .....	.....	.....	.....	.....	..5.600	..5.621	MS	329,778	634,667	02/16/2023	03/15/2053
30225V-AN-7	Extra Space Storage LP Sr Nt .....	.....	.....	1	.. 2.B FE	749,513	..95.4570	763,654	800,000	752,778 .....	.....	.....	.....	.....	..4.000	..5.259	JD	1,422	16,000	07/25/2023	06/15/2029
30225V-AP-2	Extra Space Storage LP Sr Nt .....	.....	.....	1	.. 2.B FE	8,493,836	..83.4670	7,138,941	8,553,000	8,497,247 .....	.....	.....	.....	.....	..2.200	..2.304	AO	39,724	94,083	07/25/2023	10/15/2030
30225V-AQ-0	Extra Space Storage LP Sr Nt .....	.....	LS	1	.. 2.B FE	5,008,293 .....	.....	4,164,812	5,043,000	5,010,049 .....	.....	.....	.....	.....	..2.400	..2.493	AO	25,551	60,516	07/25/2023	10/15/2031
30231G-AW-2	Exxon Mobil Corp Sr Nt .....	.....	.....	1	.. 1.D FE	2,957,425	..89.4130	2,235,315	2,500,000	2,919,460 .....	.....	.....	.....	.....	..4.114	..3.050	MS	34,283	102,850	02/05/2021	03/01/2046
30231G-AZ-5	Exxon Mobil Corp Sr Nt .....	.....	.....	1	.. 1.D FE	10,050,144	..74.4120	7,143,590	9,600,000	10,018,149 .....	.....	.....	.....	.....	..3.095	..2.851	FA	111,420	297,120	01/25/2021	08/16/2049
30231G-BG-6	Exxon Mobil Corp Sr Nt .....	.....	.....	1	.. 1.D FE	12,948,748	..91.5630	9,430,979	10,300,000	12,769,126 .....	.....	.....	.....	.....	..4.327	..2.985	MS	126,276	445,681	01/22/2021	03/19/2050
30231G-BM-3	Exxon Mobil Corp Sr Nt .....	.....	.....	1	.. 1.D FE	15,960,684	..78.8790	11,358,619	14,400,000	15,859,647 .....	.....	.....	.....	.....	..3.452	..2.905	AO	104,941	497,088	01/27/2021	04/15/2051
30231G-BN-1	Exxon Mobil Corp Sr Nt .....	.....	.....	1	.. 1.D FE	6,932,640	..89.4450	5,813,932	6,500,000	6,820,902 .....	.....	.....	.....	.....	..2.610	..1.806	AO	35,815	169,650	07/08/2021	10/15/2030
30251B-AC-2	FMR LLC Sr Nt .....	.....	.....	1	.. 1.E FE	5,003,873	..107.4930	4,350,258	4,047,000	4,808,562 .....	.....	.....	.....	.....	..6.500	..4.858	JD	12,422	263,055	11/18/2015	12/14/2040
30251B-AD-0	FMR LLC Sr Nt .....	.....	.....	1	.. 1.E FE	3,181,740	..96.6900	2,900,700	3,000,000	3,115,173 .....	.....	.....	.....	.....	..4.950	..4.432	FA	61,875	148,500	05/18/2016	02/01/2033
30251B-AE-8	FMR LLC Sr Nt .....	.....	.....	1	.. 1.E FE	3,661,578	..92.8990	2,972,755	3,200,000	3,590,188 .....	.....	.....	.....	.....	..5.150	..4.213	FA	68,667	164,800	07/09/2018	02/01/2043
30288*-AE-0	FLNG Liquefaction 2 LLC Sr Sec Nt .....	.....	.....	1	.. 2.B FE	17,252,000	..90.5580	15,623,135	17,252,000	17,252,000 .....	.....	.....	.....	.....	..4.390	..4.389	JD	2,104	757,363	07/02/2019	02/31/2038
313747-AU-1	Federal Realty Investors Tr Sr Nt .....	.....	.....	1	.. 2.A FE	9,901,800	..99.8760	9,987,620	10,000,000	9,999,556 .....	.....	.....	.....	.....	..3.950	..4.069	JJ	182,139	395,000	12/04/2013	01/15/2024
313747-AV-9	Federal Realty Investors Tr Sr Nt .....	.....	.....	1	.. 2.A FE	20,692,426	..83.9090	17,739,935	21,142,000	20,731,987 .....	.....	.....	.....	.....	..4.500	..4.641	JD	79,283	951,390	09/01/2022	12/01/2044
313747-AX-5	Federal Realty Investors Tr Sr Nt .....	.....	.....	1	.. 2.A FE	5,865,360	..68.8760	4,132,536	6,000,000	5,886,420 .....	.....	.....	.....	.....	..3.625	..3.750	FA	90,625	217,500	07/02/2016	08/01/2046
313747-AY-3	Federal Realty Investors Tr Sr Nt .....	.....	.....	1	.. 2.A FE	4,473,180	..93.6240	4,213,071	4,500,000	4,489,121 .....	.....	.....	.....	.....	..3.250	..3.323	JJ	67,438	146,250	12/07/2017	07/15/2027
313747-AZ-0	Federal Realty Investors Tr Sr Nt .....	.....	.....	1	.. 2.A FE	11,481,370	..90.9980	10,464,759	11,500,000	11,489,168 .....	.....	.....	.....	.....	..3.200	..3.219	JD	16,356	368,000	06/04/2019	06/15/2029
313747-BA-4	Federal Realty Investors Tr Sr Nt .....	.....	.....	1	.. 2.A FE	273,816	..90.9190	272,757	300,000	277,729 .....	.....	.....	.....	.....	..3.500	..4.861	JD	875	10,500	08/19/2022	06/01/2030
314211-A*-4	Federated Hermes Inc Sr Nt .....	.....	.....	.....	.. 1.G PL	10,000,000	..86.8310	8,683,060	10,000,000	10,000,000 .....	.....	.....	.....	.....	..3.290	..3.290	MS	95,044	329,000	03/17/2022	03/17/2032
31428X-AU-0	Fedex Corp Sr Nt .....	.....	.....	1	.. 2.B FE	5,078,990	..85.1440	4,512,632	5,300,000	5,123,547 .....	.....	.....	.....	.....	..4.100	..4.357	AO	45,874	217,300	10/23/2014	04/15/2043
31428X-BB-1	Fedex Corp Sr Nt .....	.....	.....	1	.. 2.B FE	13,827,272 .....	.....	12,267,701	14,515,000	13,858,866 .....	.....	.....	.....	.....	..4.100	..4.422	FA	247,965	595,115	08/29/2022	02/01/2045
31428X-BE-5	Fedex Corp Sr Nt .....	.....	.....	1	.. 2.B FE	30,138,935	..92.2850	25,329,546	27,447,000	29,668,008 .....	.....	.....	.....	.....	..4.750	..4.170	MN	166,588	1,303,733	08/30/2022	11/15/2045
31428X-BG-0	Fedex Corp Sr Nt .....	.....	.....	1	.. 2.B FE	8,960,490	..89.7590	8,078,310	9,000,000	8,966,330 .....	.....	.....	.....	.....	..4.550	..4.577	AO	102,375	409,500	03/21/2016	04/01/2046
31428X-BN-5	Fedex Corp Sr Nt .....	.....	.....	1	.. 2.B FE	578,335 .....	.....	436,532	500,000	572,801 .....	.....	.....	.....	.....	..4.400	..4.364	JJ	103,144	22,000	04/08/2021	01/15/2047
31428X-BP-0	Fedex Corp Sr Nt .....	.....	.....	1	.. 2.B FE	29,806,720	..95.9910	28,797,330	30,000,000	29,911,006 .....	.....	.....	.....	.....	..3.400	..3.478	FA	385,333	1,020,000	03/28/2018	02/15/2028
31428X-BQ-8	Fedex Corp Sr Nt .....	.....	.....	2	.. 2.B FE	14,201,486	..83.5770	12,954,435	15,500,000	14,328,842 .....	.....	.....	.....	.....	..4.050	..4.570	FA	237,150	627,750	08/29/2018	02/15/2048
31428X-BS-4	Fedex Corp Sr Nt .....	.....	.....	1	.. 2.B FE	13,161,750	..95.1430	9,990,036	10,500,000	12,999,065 .....	.....	.....	.....	.....	..4.950	..3.489	AO	106,838	519,750	05/25/2021	10/17/2048

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31428X-BZ-8	Fedex Corp Sr Nt	..LS.	1	.....	..2.B FE	11,503,488	..97.8960	9,689,746	9,898,000	11,062,560	.....	(175,818)	.....	.....	..4.250	..2.186	MN	53,752	420,665	06/17/2021	05/15/2030
31428X-CD-6	Fedex Corp Sr Nt	..LS.	1	.....	..2.B FE	19,934,200	..86.0930	17,218,660	20,000,000	19,950,291	.....	6,082	.....	.....	..2.400	..2.437	MN	61,333	480,000	04/20/2021	05/15/2031
314382-AA-0	Fells Point Funding Tr Sr Nt .....	.....	1	.....	..2.B FE	14,000,000	..94.3380	13,207,278	14,000,000	14,000,000	.....	.....	.....	.....	..3.046	..3.046	JJ	178,868	426,440	02/02/2022	01/31/2027
31620M-BJ-4	Fidelity National Financial Sr Nt .....	.....	1	.....	..2.B FE	77,805,563	..96.2940	72,162,499	74,940,000	76,576,429	.....	(287,640)	.....	.....	..3.750	..3.285	MN	312,250	2,810,250	07/23/2019	05/21/2029
31620M-BY-1	Fidelity Natl Info Serv Inc Sr Nt	..LS.	1	.....	..2.B FE	4,996,900	102.3890	5,119,445	5,000,000	4,997,279	.....	250	.....	.....	..5.100	..5.108	JJ	117,583	256,417	07/06/2022	07/15/2032
316773-CH-1	Fifth Third Bancorp Sub Bk Nt .....	.....	.....	.....	..2.B FE	8,654,624	118.6000	7,655,617	6,455,000	8,077,897	.....	(73,084)	.....	.....	..8.250	..5.648	MS	177,513	532,538	01/07/2014	03/01/2038
316773-CP-3	Fifth Third Bancorp Sub Nt .....	.....	.....	.....	..2.B FE	1,974,720	..99.8560	1,997,118	2,000,000	1,999,876	.....	3,014	.....	.....	..4.300	..4.456	JJ	39,417	86,000	01/06/2014	01/16/2024
316773-DK-3	Fifth Third Bancorp Sr Nt Fix To Float 07/27/28 .....	.....	1	.....	..2.A FE	4,250,000	104.2110	4,428,951	4,250,000	4,250,000	.....	.....	.....	.....	..6.339	..6.339	JJ	115,247	.....	07/24/2023	07/27/2029
31677A-AB-0	Fifth Third Bancorp Sub Nt .....	.....	.....	.....	..2.A FE	9,990,100	..96.1470	9,614,700	10,000,000	9,997,484	.....	1,073	.....	.....	..3.850	..3.862	MS	113,361	385,000	03/10/2016	03/15/2026
31677Q-BT-5	Fifth Third Bancorp Sr Nt Fix to Flt 10/27/24	2	.....	.....	..1.G FE	1,408,179	..99.8040	1,405,235	1,408,000	1,408,076	.....	(88)	.....	.....	..5.852	..5.845	AO	14,648	82,396	10/25/2022	10/27/2025
337738-AU-2	FiServe Inc Sr Nt .....	.....	1	.....	..2.B FE	138,012,355	..94.2740	129,531,789	137,400,000	137,763,429	.....	(63,798)	.....	.....	..3.500	..3.443	JJ	2,404,500	4,809,000	11/14/2019	07/01/2029
337738-AV-0	FiServe Inc Sr Nt .....	.....	1	.....	..2.B FE	16,598,550	..88.2390	13,235,790	15,000,000	16,463,235	.....	(34,629)	.....	.....	..4.400	..3.793	JJ	330,000	660,000	10/30/2019	07/01/2049
337738-BD-9	FiServe Inc Sr Nt .....	.....	1	.....	..2.B FE	5,422,941	103.1320	5,600,078	5,430,000	5,423,990	.....	1,049	.....	.....	..5.450	..5.480	MS	97,823	147,968	02/27/2023	03/02/2028
337738-BE-7	FiServe Inc Sr Nt .....	.....	.....	.....	..2.B FE	3,682,177	104.6310	3,860,869	3,690,000	3,682,677	.....	499	.....	.....	..5.600	..5.628	MS	68,306	103,320	02/27/2023	03/02/2033
337932-AL-1	Firstenergy Corp Sr Nt .....	.....	1	.....	..3.A FE	12,690,983	..86.7980	11,023,283	12,700,000	12,694,225	.....	850	.....	.....	..2.650	..2.658	MS	112,183	336,550	02/18/2020	03/01/2030
33830G-AA-9	Five Corners FND TR III Sr Nt .....	.....	1	.....	..1.G FE	20,000,000	106.4230	21,284,580	20,000,000	20,000,000	.....	.....	.....	.....	..5.791	..5.791	FA	437,542	505,104	03/01/2023	02/15/2033
33834D-AA-2	Five Corners Funding Trust Sr Nt .....	.....	1	.....	..1.G FE	2,020,802	..88.6370	1,684,099	1,900,000	1,988,268	.....	(13,394)	.....	.....	..2.850	..2.039	MN	6,919	54,150	07/12/2021	05/15/2030
33835P-AA-4	Five Corners FND TR IV Sr Nt .....	.....	1	.....	..1.G FE	20,000,000	108.9930	21,798,580	20,000,000	20,000,000	.....	.....	.....	.....	..5.997	..5.997	FA	453,107	523,072	03/01/2023	02/15/2053
34107@-AA-7	Florida Pipeline Holdings LLC Sr Nt .....	.....	.....	.....	..2.B PL	13,160,405	..85.9050	11,305,491	13,160,405	13,160,405	.....	.....	.....	.....	..2.920	..2.920	FA	145,174	384,284	07/15/2021	08/15/2038
341081-FG-7	Florida Pwr & Lt Co 1st Mtg Bd .....	.....	.....	.....	..1.E FE	3,224,430	..88.7690	2,663,076	3,000,000	3,178,901	.....	(6,743)	.....	.....	..4.050	..3.604	JD	10,125	121,500	06/02/2016	06/01/2042
341081-FL-6	Florida Pwr & Lt Co Nt .....	.....	1	.....	..1.D FE	14,950,500	..87.7500	13,162,440	15,000,000	14,960,376	.....	1,196	.....	.....	..4.050	..4.069	AO	151,875	607,500	09/02/2014	10/01/2044
341099-CR-8	Florida Power Corp 1st Mtg Bd .....	.....	1	.....	..1.F FE	13,955,620	..82.8780	11,602,850	14,000,000	13,966,505	.....	1,186	.....	.....	..3.850	..3.868	MN	68,872	539,000	11/15/2012	11/15/2042
34488@-AA-6	Football Club Nt .....	.....	1	.....	..1.F FE	17,000,000	..98.3320	16,716,423	17,000,000	17,000,000	.....	.....	.....	.....	..3.560	..3.560	OCT	144,576	613,606	10/25/2012	10/05/2024
34488@-AC-3	Football Club Sec Nt Ser 33-C .....	.....	.....	.....	..1.F FE	22,689,400	..98.1040	21,582,836	22,000,000	22,383,760	.....	(73,378)	.....	.....	..3.960	..3.558	OCT	212,960	883,300	07/30/2019	10/05/2028
34489*-AD-1	Football Club Term Notes 2033 Sr Nt .....	.....	.....	.....	..1.F FE	3,290,210	..97.5100	3,412,836	3,500,000	3,302,087	.....	11,877	.....	.....	..4.060	..5.057	OCT	34,736	144,074	07/27/2023	10/05/2030
34489@-AB-3	Football Club Term Nt Ser 2019-B .....	.....	.....	.....	..1.F FE	9,000,000	..93.9810	8,458,245	9,000,000	9,000,000	.....	.....	.....	.....	..3.230	..3.230	OCT	71,060	294,738	10/08/2019	10/05/2029
34501*-AA-1	Football Club Term Notes 2023- Football Club Term Notes 2023- .....	.....	.....	.....	..1.F FE	20,000,000	103.9110	20,782,120	20,000,000	20,000,000	.....	.....	.....	.....	..5.390	..5.390	OCT	263,511	571,939	03/28/2023	10/05/2028
34501*-AB-9	Notes 2023- .....	.....	.....	.....	..1.F FE	12,000,000	104.3930	12,527,100	12,000,000	12,000,000	.....	.....	.....	.....	..5.370	..5.370	OCT	157,520	341,890	03/28/2023	10/05/2029
34502*-AB-8	Football Club Term Nt Ser 2017-B .....	.....	.....	.....	..1.F FE	20,000,000	..96.1220	19,224,320	20,000,000	20,000,000	.....	.....	.....	.....	..3.310	..3.310	OCT	158,144	671,194	08/29/2017	10/05/2027
34502@-AB-6	Football Club Term Notes 2033 Sr Nt .....	.....	.....	.....	..1.F FE	3,318,910	..97.7110	3,419,896	3,500,000	3,337,149	.....	18,239	.....	.....	..3.730	..5.105	OCT	31,912	132,363	07/27/2023	10/05/2027
345397-B2-8	Ford Motor Cr Co Sr Nt .....	.....	1	.....	..2.C FE	2,772,330	..95.6610	2,869,818	3,000,000	2,807,014	.....	34,684	.....	.....	..3.375	..7.122	MN	13,500	50,625	08/22/2023	11/13/2025
345397-B6-9	Ford Motor Cr Co Sr Nt .....	.....	.....	.....	..2.C FE	2,503,000	..86.2650	2,156,625	2,500,000	2,502,336	.....	(269)	.....	.....	..3.625	..3.611	JD	3,524	90,625	06/22/2021	06/17/2031
345397-XL-2	Ford Motor Cr Co Sr Nt .....	.....	.....	.....	..3.A FE	40,558,800	..97.2230	38,889,160	40,000,000	40,106,920	.....	(63,842)	.....	.....	..4.134	..3.959	FA	675,220	1,653,600	11/04/2015	08/04/2025
35063@-AA-6	Foundry JV Holdco LLC Sr Nt .....	.....	.....	.....	..1.G FE	35,000,000	102.4210	35,847,178	35,000,000	35,000,000	.....	.....	.....	.....	..5.720	..5.720	JAJO	367,033	806,361	05/31/2023	01/25/2038
350930-AA-1	Foundry JV Holdco LLC Nt .....	.....	1	.....	..1.G FE	7,482,285	103.0250	7,805,204	7,576,000	7,487,470	.....	5,185	.....	.....	..5.875	..6.031	JJ	274,472	.....	05/10/2023	01/25/2034
35137L-AH-8	Fox Corp Sr Nt .....	.....	1	.....	..2.B FE	44,472,446	..99.5510	41,214,155	41,400,000	43,243,691	.....	(344,654)	.....	.....	..4.709	..3.690	JJ	844,795	1,949,526	04/03/2020	01/25/2029
35906A-BF-4	Frontier Communications 1st Lien .....	.....	1	.....	..4.B FE	3,864,310	..92.3750	4,034,940	4,368,000	3,950,323	.....	69,287	.....	.....	..5.000	..7.624	MN	36,400	218,400	03/27/2023	05/01/2028
35908M-AD-2	Frontier Communications 1st Lien .....	.....	1	.....	..4.B FE	2,500,000	102.9360	2,573,398	2,500,000	2,500,000	.....	.....	.....	.....	..8.750	..8.750	MN	27,951	218,750	05/09/2022	05/15/2030
359694-AB-2	Fuller H B Co Sr Nt .....	.....	1	.....	..3.C FE	6,162,306	..95.8770	5,879,821	6,132,645	6,147,743	.....	(4,785)	.....	.....	..4.000	..3.910	FA	92,671	245,306	10/07/2020	02/15/2027
36144@-AU-7	GATX Corp Sr Nt .....	.....	1	.....	..2.B FE	3,994,480	..94.2460	3,769,844	4,000,000	3,995,535	.....	122	.....	.....	..5.200	..5.209	MS	61,244	208,000	02/27/2014	03/15/2044
36144@-AZ-6	GATX Corp Sr Nt .....	.....	1	.....	..2.B FE	19,948,800	..96.1320	19,226,300	20,000,000	19,981,890	.....	5,136	.....	.....	..3.850	..3.880	MS	194,639	770,000	02/06/2017	03/30/2027
36144@-BE-2	GATX Corp Sr Nt .....	.....	1	.....	..2.B FE	15,973,760	..99.2900	15,886,416	16,000,000	15,986,033	.....	2,292	.....	.....	..4.700	..4.719	AO	188,000	752,000	01/29/2019	04/01/2029
36144@-BF-9	GATX Corp Sr Nt .....	.....	1	.....	..2.B FE	21,416,105	..94.0130	20,155,469	21,439,000	21,424,212	.....	1,938	.....	.....	..4.000	..4.012	JD	2,382	857,560	05/11/2020	06/30/2030

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
361448-BH-5	GATX Corp Sr Nt			1	2.B FE	14,988,865	66.1600	10,056,259	15,200,000	14,999,527		4,470			3.100	3.172	JD	39,267	471,200	08/02/2021	06/01/2051
361448-BJ-1	GATX Corp Sr Nt			1	2.B FE	3,498,488	87.4470	3,060,628	3,500,000	3,499,034		123			3.500	3.504	JD	10,208	122,500	03/02/2022	06/01/2032
36166N-AK-9	GE Capital Funding LLC Sr Nt			1	2.A FE	59,231,216	98.2470	50,010,569	50,903,000	57,405,403		(703,848)			4.550	2.782	MN	295,944	2,316,087	05/07/2021	05/15/2032
36202*-AA-8	GE-Prolec Transformers Inc Sr Nt				2.B PL	14,000,000	88.7390	12,423,460	14,000,000	14,000,000					4.500	4.525	JAJO	133,000	630,000	10/01/2021	10/15/2033
36260*-AA-7	GSA FBI Lease Finance Trust Sr Nt				1.B	15,000,000	75.6960	11,354,423	15,000,000	15,000,000					2.972	2.990	MON	19,813	445,800	06/03/2021	11/15/2042
362628-AA-3	GSA Helena Lease Finance Trust Sr Nt				1.A	11,508,283	91.8270	10,567,654	11,508,283	11,508,283					4.287	4.325	MON	21,927	489,332	06/24/2022	02/15/2040
36267V-AH-6	GE Healthcare Hldg LLC Sr Nt			1	2.B FE	6,065,488	105.2570	6,202,783	5,893,000	6,064,030		(1,458)			5.857	5.289	MS	101,628		12/06/2023	03/15/2030
36267V-AM-5	GE Healthcare Hldg LLC Sr Nt	LS		1	2.B FE	24,267,330	116.3770	26,766,779	23,000,000	24,261,654		(5,676)			6.377	5.970	MN	158,894	733,355	11/02/2023	11/22/2052
369550-AT-5	General Dynamics Corp Nt			1	1.G FE	9,547,983	84.5020	8,077,556	9,559,000	9,550,804		294			3.600	3.606	MN	43,971	344,124	11/01/2012	11/15/2042
369550-AX-6	General Dynamics Corp Sr Nt			2	1.G FE	8,607,825	94.3530	8,491,743	9,000,000	8,884,576		41,981			2.125	2.634	FA	72,250	191,250	11/09/2016	08/15/2026
369550-BC-1	General Dynamics Corp Sr Nt			1	1.G FE	13,921,320	98.3230	13,765,178	14,000,000	13,962,000		7,842			3.750	3.818	MN	67,083	525,000	05/08/2018	05/15/2028
369550-BJ-6	General Dynamics Corp Sr Nt			1	1.G FE	8,669,282	93.0030	9,300,330	10,000,000	8,671,272		1,990			4.250	5.181	AO	106,250		11/30/2023	04/01/2050
369550-BK-3	General Dynamics Corp Sr Nt			1	1.G FE	4,977,750	98.0450	4,902,225	5,000,000	4,994,122		4,533			3.250	3.347	AO	40,625	162,500	03/23/2020	04/01/2025
369550-BM-9	General Dynamics Corp Sr Nt			1	1.G FE	11,873,640	96.1920	11,543,052	12,000,000	11,915,812		11,736			3.625	3.752	AO	108,750	435,000	03/23/2020	04/01/2030
369604-BF-9	General Electric Co Sr Nt			1	2.B FE	2,677,089	85.1010	2,185,381	2,568,000	2,649,936		(2,917)			4.125	3.884	AO	24,129	105,930	10/02/2012	10/09/2042
36962G-XZ-2	General Elec Cap Corp Sr Nt			1	2.A	3,421,987	114.0450	2,827,181	2,479,000	3,221,561		(79,877)			6.750	2.661	MS	49,270	167,333	06/09/2021	03/15/2032
370334-CG-7	General Mills Inc Sr Nt			1	2.B FE	19,959,600	98.5950	19,718,960	20,000,000	19,980,582		4,042			4.200	4.225	AO	172,667	840,000	04/03/2018	04/17/2028
37045X-CY-0	General Motors Co Sr Nt			1	2.B FE	23,757,660	91.0310	20,319,052	22,321,000	23,359,813		(150,883)			3.600	2.780	JD	22,321	803,556	04/20/2021	06/21/2030
37045X-DE-3	General Motors Finl Co Sr Nt			1	2.B FE	37,051,117	82.8010	31,966,905	38,607,000	37,441,594		148,121			2.350	2.827	JJ	435,991	907,265	04/21/2021	01/08/2031
37045X-DL-7	General Motors Finl Co Sr Nt			1	2.B FE	8,385,384	83.9970	7,055,782	8,400,000	8,388,759		1,346			2.700	2.720	JD	13,230	226,800	06/07/2021	06/10/2031
372546-AT-8	George Washington University Unsecured Nt			1	1.E FE	5,408,810	88.0540	4,424,714	5,025,000	5,350,105		(10,109)			4.300	3.844	MS	63,622	216,075	07/20/2017	09/15/2044
372546-AU-5	George Washington University Unsecured Nt			1	1.E FE	38,571,363	97.7520	36,837,804	37,685,000	38,438,811		(19,993)			4.868	4.719	MS	540,160	1,834,506	11/05/2015	09/15/2045
372546-AW-1	George Washington University Unsecured Nt			1	1.E FE	12,200,000	89.2780	10,891,855	12,200,000	12,200,000					4.126	4.126	MS	148,215	503,372	03/27/2018	09/15/2048
37270*-AZ-6	Georgetown Energy Partners, LL Sr Nt				1.G PL	25,977,703	78.1370	20,298,140	25,977,703	25,977,703					3.580	3.596	MJSD	2,583	930,002	07/01/2021	06/30/2051
37331N-AK-7	Georgia-Pacific LLC Sr Nt				1.G FE	11,456,256	86.6850	9,708,765	11,200,000	11,385,726		(28,788)			2.300	2.006	AO	43,649	257,600	07/01/2021	04/30/2030
37331N-AM-3	Georgia-Pacific LLC Sr Nt	LS		1	1.G FE	9,975,195	98.1820	9,818,200	10,000,000	9,996,940		8,208			0.625	0.708	MN	7,986	62,500	04/29/2021	05/15/2024
373334-JR-3	Georgia Pwr Co Sr Nt				2.A FE	2,581,571	97.9120	2,813,991	2,874,000	2,582,981		1,411			5.400	6.406	JD	12,933	77,598	11/13/2023	06/01/2040
373334-JS-1	Georgia Pwr Co Sr Nt			1	2.A FE	13,376,384	93.4350	10,464,675	11,200,000	13,199,292		(88,229)			4.750	3.344	MS	177,333	532,000	12/14/2021	09/01/2040
373334-KA-8	Georgia Pwr Co Sr Nt			1	2.A FE	14,902,350	87.2050	13,080,690	15,000,000	14,924,287		2,481			4.300	4.339	MS	189,917	645,000	03/12/2013	03/15/2043
373334-KE-0	Georgia Pwr Co Sr Nt			1	2.A FE	4,981,200	96.0860	4,804,305	5,000,000	4,995,274		1,991			3.250	3.294	AO	40,625	162,500	03/02/2016	04/01/2026
373334-KO-3	Georgia Pwr Co Sr Nt			1	2.A FE	14,154,844	99.7350	14,162,427	14,200,000	14,161,150		3,701			4.700	4.740	MN	85,279	667,400	05/02/2022	05/15/2032
375558-AX-1	Gilead Sciences Inc Sr Nt			1	2.A FE	18,333,200	96.7260	16,443,335	17,000,000	18,078,515		(32,771)			4.800	4.326	AO	204,000	816,000	11/12/2014	04/01/2044
375558-AZ-6	Gilead Sciences Inc Sr Nt			1	2.A FE	19,688,100	98.4410	19,981,200	20,000,000	19,997,887		1,880			3.500	3.510	FA	291,667	700,000	11/12/2014	02/01/2025
375558-BA-0	Gilead Sciences Inc Sr Nt			1	2.A FE	17,894,340	92.7720	16,698,888	18,000,000	17,915,033		2,367			4.500	4.535	FA	337,500	810,000	11/12/2014	02/01/2045
375558-BD-4	Gilead Sciences Inc Sr Nt			1	2.A FE	32,726,384	95.6330	24,003,908	25,100,000	32,098,891		(218,803)			4.750	3.016	MS	397,417	1,192,250	01/15/2021	03/01/2046
375558-BG-7	Gilead Sciences Inc Sr Nt			1	2.A FE	1,697,382	98.8480	1,680,423	1,700,000	1,698,174		116			4.600	4.612	MS	26,067	78,200	12/06/2023	09/01/2035
375558-BK-8	Gilead Sciences Inc Sr Nt			1	2.A FE	10,301,830	87.2790	7,418,698	8,500,000	10,160,966		(49,125)			4.150	2.976	MS	117,583	352,750	01/15/2021	03/01/2047
377372-AE-7	Glaxosmithkline Cap Inc Co Gtd Nt			1	1.F FE	1,694,798	116.3950	1,978,722	1,700,000	1,696,358		151			6.375	6.398	MN	13,848	108,375	05/06/2008	05/15/2038
378272-BP-2	Glencore Funding LLC Sr Nt			1	2.A FE	8,075,221	107.6180	8,286,109	7,700,000	8,072,277		(2,944)			6.375	5.491	AO	115,901		12/06/2023	05/15/2030
37940X-AB-8	Global Payments Inc Sr Nt				2.C FE	36,229,025	90.7120	31,930,624	35,200,000	35,826,738		(107,691)			3.200	2.838	FA	425,529	1,126,400	02/13/2020	08/15/2029
37940X-AC-6	Global Payments Inc Sr Nt			1	2.C FE	27,604,000	79.2790	18,846,085	23,772,000	27,310,154		(90,011)			4.150	3.275	FA	372,692	986,538	01/22/2021	08/15/2049
37940X-AD-4	Global Payments Inc Sr Nt			1	2.C FE	1,477,504	88.1110	1,233,553	1,400,000	1,454,161		(8,187)			2.900	2.220	MN	5,188	40,600	04/08/2021	05/15/2030
37940X-AE-2	Global Payments Inc Sr Nt				2.C FE	11,005,931	91.9150	11,305,496	12,300,000	11,217,159		211,228			1.200	5.576	MS	49,200	73,800	07/17/2023	03/01/2026
37940X-AR-3	Global Payments Inc Sr Nt			1	2.C FE	9,676,200	102.5070	10,250,670	10,000,000	9,678,608		2,408			5.950	6.191	FA	224,778	297,500	07/17/2023	08/15/2052
37941*-AA-2	Global Infrastructure Manageme Sr Nt Ser A				1.D PL	11,333,000	82.3160	9,328,827	11,333,000	11,333,000					2.710	2.710	JD	25,594	307,124	12/01/2021	12/01/2031

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
37941*-AB-0	Global Infrastructure Managem Sr Nt Ser B .....	.....	.....	.....	.. 1.D PL	8,667,000	..79.4380	6,884,909	8,667,000	8,667,000	.....	.....	.....	.....	..2.860	..2.860	JD	20,656	247,876	12/01/2021	12/01/2033
38119#-AA-2	Golden Spread Elec Cooperative 1st Mtg Bd .....	.....	1	.....	.. 1.D FE	360,616	..99.6140	359,223	360,616	360,616	.....	.....	.....	.....	..5.750	..5.726	MM	3,181	20,565	05/06/2005	05/06/2025
38136*-AA-5	GoldenTree Asset Management LP Sr Nt Ser A .....	.....	.....	.....	.. 1.F PL	10,000,000	..83.7130	8,371,290	10,000,000	10,000,000	.....	.....	.....	.....	..3.140	..3.141	JD	872	314,000	11/18/2021	11/18/2031
38141G-WL-4	Goldman Sachs Group Inc Sr Nt Fix to Float 6/5/27 .....	.....	1	.....	.. 2.A FE	840,440	..95.6780	765,422	800,000	819,396	.....	(5,262)	.....	.....	..3.691	..2.942	JD	2,133	29,528	10/29/2019	06/05/2028
38141G-WL-4	Goldman Sachs Group Inc Sr Nt Fix to Float 4/23/28 .....	.....	1	.....	.. 2.A FE	3,605,020	..94.9850	3,229,490	3,400,000	3,510,809	.....	(23,533)	.....	.....	..3.814	..3.002	AO	24,494	129,676	10/29/2019	04/23/2029
38141G-XG-4	Goldman Sachs Group Inc Sr Nt .....	.....	1	.....	.. 1.F FE	46,514,142	..87.9270	40,358,355	45,900,000	46,331,317	.....	(67,685)	.....	.....	..2.600	..2.427	FA	477,360	1,193,400	03/22/2021	02/07/2030
38141G-YB-4	Goldman Sachs Group Inc Sr Nt Fix to Float 4/31 .....	.....	1	.....	.. 1.F FE	60,209,307	..84.0110	50,583,023	60,210,000	60,210,347	.....	945	.....	.....	..2.615	..2.616	AO	301,778	1,574,492	04/15/2021	04/22/2032
38141G-YJ-7	Goldman Sachs Group Inc Sr Nt Fix to Float .....	.....	1	.....	.. 1.F FE	10,000,000	..82.1490	8,214,900	10,000,000	10,000,000	.....	.....	.....	.....	..2.383	..2.383	JJ	105,911	238,300	07/14/2021	07/21/2032
38141G-YK-4	Goldman Sachs Group Inc Sr Nt Fix to Float .....	.....	1	.....	.. 1.F FE	5,000,000	..73.1660	3,658,310	5,000,000	5,000,000	.....	.....	.....	.....	..2.908	..2.908	JJ	64,622	145,400	07/14/2021	07/21/2042
38143U-BH-7	Goldman Sachs Group Inc Sr Nt .....	.....	.....	.....	.. 2.A FE	4,988,450	..97.7370	4,886,830	5,000,000	4,997,142	.....	1,254	.....	.....	..3.750	..3.778	FA	65,625	187,500	02/22/2016	02/25/2026
38148L-AE-6	Goldman Sachs Group Inc Sr Nt .....	.....	.....	.....	.. 2.A FE	11,363,282	..98.0820	11,083,277	11,300,000	11,310,651	.....	(7,348)	.....	.....	..3.750	..3.680	MM	45,906	423,750	10/28/2015	05/22/2025
38175#-AC-1	Golub Capital Partners Private Sr Nt Ser C .....	.....	.....	.....	.. 2.B PL	18,000,000	..93.8400	16,891,164	18,000,000	18,000,000	.....	.....	.....	.....	..3.770	..3.770	FA	239,395	678,600	04/21/2022	02/24/2027
38175#-AD-9	Golub Capital Partners Private Sr Nt .....	.....	.....	.....	.. 2.B PL	12,000,000	..93.9830	11,277,948	12,000,000	12,000,000	.....	.....	.....	.....	..3.820	..3.820	FA	161,713	458,400	05/26/2022	02/24/2027
38218J-AA-4	Goodgreen Trust ABS Ser 2022-1A Cl A .....	.....	.....	.....	.. 1.A FE	13,962,733	..90.2350	12,609,278	13,973,852	13,964,249	.....	849	.....	.....	..3.840	..3.876	MON	23,849	536,596	03/15/2022	10/15/2056
382550-BG-5	Goodyear Tire & Rubber Co Sr Nt	..LS..	1	.....	.. 4.A FE	16,662,060	..96.8850	16,082,844	16,600,000	16,604,706	.....	(5,472)	.....	.....	..4.875	..4.842	MS	238,279	809,250	10/04/2018	03/15/2027
382550-BJ-9	Goodyear Tire & Rubber Co Sr Nt	..LS..	1	.....	.. 4.A FE	3,180,000	..91.5650	2,911,773	3,180,000	3,180,000	.....	.....	.....	.....	..5.250	..5.250	AO	28,289	166,950	03/31/2021	04/30/2031
38869A-AC-1	Graphic Packaging Intern Sr Nt .....	.....	1	.....	.. 3.B FE	655,525	..90.0880	675,663	750,000	667,977	.....	12,137	.....	.....	..3.500	..5.994	MS	8,750	21,875	03/31/2023	03/01/2029
38869A-AD-9	Graphic Packaging Intern Sr Nt .....	.....	1	.....	.. 3.B FE	3,227,048	..90.7020	2,971,407	3,276,000	3,228,232	.....	5,038	.....	.....	..3.750	..3.992	FA	51,188	122,850	01/25/2023	02/01/2030
38937L-A*-2	Gray Oak Pipeline, LLC Sr Nt .....	.....	.....	.....	.. 2.C IF	55,000,000	..102.8900	56,589,555	55,000,000	55,000,000	.....	.....	.....	.....	..6.840	..6.840	MS	1,128,600	.....	09/13/2023	03/15/2027
402740-AD-6	Gulfstream Natural Gas Sr Nt .....	.....	1	.....	.. 2.B FE	19,992,400	..98.1240	19,624,700	20,000,000	19,998,398	.....	884	.....	.....	..4.600	..4.605	MS	270,889	920,000	09/21/2015	09/15/2025
40410K-AA-3	Fuller H B Co Sr Nt .....	.....	.....	.....	.. 3.C FE	7,194,391	..93.9960	7,162,495	7,620,000	7,254,793	.....	53,350	.....	.....	..4.250	..5.248	AO	68,368	323,850	02/17/2023	10/15/2028
404119-BU-2	HCA Inc 1st Lien .....	.....	1	.....	.. 2.C FE	15,906,375	..98.6560	15,636,897	15,850,000	15,867,337	.....	(8,059)	.....	.....	..4.500	..4.455	FA	269,450	713,250	09/14/2016	02/15/2027
404119-BV-0	HCA Inc 1st Lien Nt .....	.....	1	.....	.. 2.C FE	4,765,420	..96.4570	4,340,561	4,500,000	4,742,862	.....	(5,838)	.....	.....	..5.500	..5.091	JD	11,000	247,500	10/29/2019	06/15/2047
404119-BW-8	HCA Inc Sr Nt .....	.....	.....	.....	.. 2.C FE	9,746,500	..103.2930	9,626,889	9,320,000	9,552,964	.....	(43,880)	.....	.....	..5.875	..5.254	FA	228,146	547,550	03/04/2019	02/01/2029
404119-BX-6	HCA Inc Sec Nt .....	.....	1	.....	.. 2.C FE	9,122,970	..95.7650	8,618,868	9,000,000	9,072,501	.....	(12,696)	.....	.....	..4.125	..3.949	JD	16,500	371,250	09/25/2019	06/15/2029
404119-BZ-1	HCA Inc 1st Lien Nt .....	.....	1	.....	.. 2.C FE	24,457,778	..93.1860	20,687,270	22,200,000	24,286,567	.....	(43,867)	.....	.....	..5.250	..4.612	JD	51,800	1,165,500	10/29/2019	06/15/2049
404119-CB-3	HCA Inc Secured Nt .....	.....	.....	.....	.. 2.C FE	9,019,578	..70.5080	6,275,203	8,900,000	9,014,589	.....	(2,542)	.....	.....	..3.500	..3.427	JJ	143,636	311,500	11/01/2021	07/15/2051
404119-CJ-6	HCA Inc Sr Sec Nt .....	.....	1	.....	.. 2.C FE	1,746,465	..92.2880	1,615,037	1,750,000	1,746,732	.....	266	.....	.....	..3.375	..3.414	MS	17,391	29,531	08/08/2023	03/15/2029
404119-CK-3	HCA Inc Sr Nt .....	.....	1	.....	.. 2.C FE	6,920,511	..89.5620	6,224,545	6,950,000	6,921,851	.....	1,340	.....	.....	..3.625	..3.682	MS	74,182	125,969	08/08/2023	03/15/2032
404119-CL-1	HCA Inc Sr Nt .....	.....	.....	.....	.. 2.C FE	8,991,459	..85.5280	7,697,493	9,000,000	8,991,904	.....	446	.....	.....	..4.625	..4.631	MS	122,563	208,125	08/08/2023	03/15/2052
404121-AJ-4	HCA INC Sr Nt .....	.....	1	.....	.. 2.C FE	7,936,663	..102.4280	8,132,799	7,940,000	7,937,988	.....	213	.....	.....	..5.625	..5.629	MS	148,875	446,625	11/07/2018	09/01/2028
40414L-AE-9	HCP Inc Sr Nt .....	.....	1	.....	.. 2.A FE	2,561,291	..112.2820	2,772,230	2,469,000	2,560,093	.....	(1,198)	.....	.....	..6.750	..6.386	FA	69,441	.....	08/03/2023	02/01/2041
40434L-AC-9	HP Inc Sr Nt .....	.....	1	.....	.. 2.B FE	1,108,370	..91.3940	913,939	1,000,000	1,074,839	.....	(11,163)	.....	.....	..3.400	..2.108	JD	1,322	34,000	12/03/2020	06/17/2030
40434L-AF-2	HP Inc Sr Nt .....	.....	1	.....	.. 2.B FE	7,986,446	..92.0950	7,367,584	8,000,000	7,992,332	.....	3,039	.....	.....	..1.450	..1.490	JD	4,511	116,000	01/24/2022	06/17/2026
40434L-AJ-4	HP Inc Sr Nt .....	.....	1	.....	.. 2.B FE	37,826,987	..85.3930	32,241,873	37,757,000	37,813,698	.....	(7,212)	.....	.....	..2.650	..2.627	JD	38,911	1,000,561	01/24/2022	06/17/2031
40480*-AB-1	HS Wildcat LLC Sr Sec Nt Ser B .....	.....	.....	.....	.. 2.A PL	16,993,917	..80.4760	13,675,980	16,993,917	16,993,917	.....	.....	.....	.....	..4.390	..4.414	JAJO	136,773	746,033	12/30/2020	12/31/2060
410345-AL-6	Hanesbrands Ind Sr Nt	..LS..	1	.....	.. 4.C FE	3,438,075	..96.2350	3,272,004	3,400,000	3,414,169	.....	(5,578)	.....	.....	..4.875	..4.686	MM	21,179	165,750	08/28/2019	05/15/2026
41242*-BF-8	Hardwood Funding LLC Sr Sec Nt Ser DD .....	.....	.....	.....	.. 1.G FE	7,000,000	..95.4430	6,681,038	7,000,000	7,000,000	.....	.....	.....	.....	..3.430	..3.430	JD	16,007	240,100	06/07/2017	06/07/2027
41242*-BG-6	Hardwood Funding LLC Sr Nt Ser EE .....	.....	.....	.....	.. 1.G FE	6,000,000	..93.7780	5,626,704	6,000,000	6,000,000	.....	.....	.....	.....	..3.530	..3.530	JD	14,120	211,800	06/07/2017	06/07/2029
41242*-BJ-0	Hardwood Funding LLC Sr Sec Nt Ser GG .....	.....	.....	.....	.. 1.G FE	6,000,000	..90.3450	5,420,694	6,000,000	6,000,000	.....	.....	.....	.....	..3.700	..3.700	JD	14,800	222,000	06/07/2018	06/07/2033
41242*-BL-5	Hardwood Funding LLC Sr Sec Nt Ser II .....	.....	.....	.....	.. 1.G FE	15,000,000	..96.7300	14,509,560	15,000,000	15,000,000	.....	.....	.....	.....	..3.960	..3.960	JD	39,600	594,000	10/04/2018	06/07/2030
41242*-CK-6	Hardwood Funding LLC Sec Nt .....	.....	.....	.....	.. 1.G FE	7,000,000	..103.1170	7,218,218	7,000,000	7,000,000	.....	.....	.....	.....	..5.460	..5.460	JD	25,480	74,317	09/27/2023	06/07/2029
41242*-CL-4	Hardwood Funding LLC Sec Nt .....	.....	.....	.....	.. 1.G FE	5,000,000	..105.3270	5,266,350	5,000,000	5,000,000	.....	.....	.....	.....	..5.610	..5.610	JD	18,700	54,542	09/27/2023	06/07/2034
412822-AD-0	Harley-Davidson Inc Sr Nt	..LS..	1	.....	.. 2.C FE	7,955,920	..96.8030	7,744,264	8,000,000	7,991,994	.....	4,863	.....	.....	..3.500	..3.566	JJ	119,000	280,000	07/23/2015	07/28/2025

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
413875-AS-4	Harris Corp Sr Nt			1	.. 2.B FE	.. 17,358,688	.. 99.0630	.. 13,481,525	.. 13,609,000	.. 16,751,246 .....	.....	.....	.....	.....	.. 4.854	.. 2.416	AO	.. 117,437	.. 660,581	.. 07/14/2021	.. 04/27/2035
415864-AM-9	Harsco Corp Sr Nt			1	.. 4.C FE	.. 21,949,275	.. 92.9800	.. 19,986,051	.. 21,495,000	.. 21,553,516 .....	.....	.....	.....	.....	.. 5.750	.. 5.268	JJ	.. 518,418	.. 1,235,963	.. 03/03/2020	.. 07/31/2027
42217K-BF-2	Welltower Inc Sr Nt			1	.. 2.A FE	.. 9,675,000	.. 98.2210	.. 9,822,130	.. 10,000,000	.. 9,735,782 .....	.....	.....	.....	.....	.. 4.000	.. 5.976	JD	.. 33,333	.. 200,000	.. 08/28/2023	.. 06/01/2025
42250P-AB-9	Healthpeak Properties Sr Nt			1	.. 2.A FE	.. 2,368,620	.. 86.7610	.. 2,169,013	.. 2,500,000	.. 2,380,805 .....	.....	.....	.....	.....	.. 2.875	.. 3.590	JJ	.. 33,142	.. 71,875	.. 07/12/2022	.. 01/15/2031
42250P-AC-7	Healthpeak Properties Sr Nt			1	.. 2.A FE	.. 5,228,040	.. 89.7830	.. 5,387,004	.. 6,000,000	.. 5,311,035 .....	.....	.....	.....	.....	.. 1.350	.. 5.446	FA	.. 33,750 .....	.....	.. 08/02/2023	.. 02/01/2027
42250P-AE-3	Healthpeak Properties Sr Nt			1	.. 2.A FE	.. 17,155,351	.. 101.3860	.. 17,397,872	.. 17,160,000	.. 17,154,928 .....	.....	.....	.....	.....	.. 5.250	.. 5.254	JD	.. 40,040	.. 820,820	.. 01/09/2023	.. 12/15/2032
42307T-AH-1	Heinz /H J/ Co Sr Nt			1	.. 2.B FE	.. 2,185,000	.. 118.5250	.. 2,370,494	.. 2,000,000	.. 2,147,197 .....	.....	.....	.....	.....	.. 7.125	.. 6.373	FA	.. 59,375	.. 142,500	.. 02/11/2015	.. 08/01/2039
42809H-AD-9	Hess Corp Sr Nt			1	.. 2.C FE	.. 1,201,348	.. 105.2730	.. 1,210,641	.. 1,150,000	.. 1,189,959 .....	.....	.....	.....	.....	.. 5.600	.. 5.289	FA	.. 24,329	.. 64,400	.. 09/25/2013	.. 02/15/2041
428102-AC-1	Hess Midstream Operation Sr Nt			2	.. 3.A FE	.. 1,942,500	.. 99.2540	.. 1,985,072	.. 2,000,000	.. 1,950,275 .....	.....	.....	.....	.....	.. 5.625	.. 6.905	FA	.. 42,500 .....	.....	.. 08/18/2023	.. 02/15/2026
428102-AF-4	Hess Midstream Operation Sr Nt			1	.. 3.A FE	.. 5,348,655	.. 97.3510	.. 5,188,830	.. 5,330,000	.. 5,343,411 .....	.....	.....	.....	.....	.. 5.500	.. 5.426	AO	.. 61,887	.. 293,150	.. 04/05/2022	.. 10/15/2030
428104-AA-1	Hess Midstream Operation Sr Nt			1	.. 3.A FE	.. 4,068,425	.. 96.6140	.. 3,879,052	.. 4,015,000	.. 4,047,282 .....	.....	.....	.....	.....	.. 5.125	.. 4.774	JD	.. 9,145	.. 205,769	.. 03/11/2022	.. 06/15/2028
42824C-AX-7	Hewlett-Packard Co Sr Nt			1	.. 2.B FE	.. 19,089,559	.. 110.1060	.. 15,392,819	.. 13,980,000	.. 18,350,926 .....	.....	.....	.....	.....	.. 6.200	.. 3.026	AO	.. 182,983	.. 866,760	.. 07/13/2021	.. 10/15/2035
42824C-AY-5	Hewlett-Packard Co Sr Nt			1	.. 2.B FE	.. 13,474,349	.. 108.3760	.. 10,956,783	.. 10,110,000	.. 13,261,283 .....	.....	.....	.....	.....	.. 6.350	.. 4.160	AO	.. 135,530	.. 641,985	.. 06/23/2021	.. 10/15/2045
431282-AR-3	Highwoods Realty Ltd Sr Nt			1	.. 2.B FE	.. 6,344,629	.. 90.8560	.. 5,406,841	.. 5,951,000	.. 6,176,967 .....	.....	.....	.....	.....	.. 4.200	.. 3.374	AO	.. 52,766	.. 249,942	.. 08/14/2019	.. 04/15/2029
431282-AS-1	Highwoods Realty Ltd Sr Nt			1	.. 2.B FE	.. 25,028,831	.. 82.8880	.. 20,804,863	.. 25,100,000	.. 25,055,160 .....	.....	.....	.....	.....	.. 3.050	.. 3.082	FA	.. 289,208	.. 765,550	.. 11/14/2019	.. 02/15/2030
432833-AF-8	Hilton Domestic Operatin Sr Nt			1	.. 3.B FE	.. 1,933,725	.. 96.8320	.. 2,115,768	.. 2,185,000	.. 1,966,223 .....	.....	.....	.....	.....	.. 4.875	.. 6.933	JJ	.. 49,117	.. 106,519	.. 11/07/2022	.. 01/15/2030
432833-AJ-0	Hilton Domestic Operatin Sr Nt			1	.. 3.B FE	.. 1,743,491	.. 92.3880	.. 1,930,909	.. 2,090,000	.. 1,795,926 .....	.....	.....	.....	.....	.. 3.750	.. 6.953	MN	.. 13,063	.. 78,375	.. 01/19/2023	.. 05/01/2029
437076-AV-4	Home Depot Inc Sr Nt			1	.. 1.F FE	.. 20,019,800	.. 112.1010	.. 22,420,260	.. 20,000,000	.. 20,019,800 .....	.....	.....	.....	.....	.. 5.950	.. 5.940	AO	.. 297,500 .....	.....	.. 11/02/2023	.. 04/01/2041
437076-BD-3	Home Depot Inc Sr Nt			2	.. 1.F FE	.. 6,194,000	.. 99.3350	.. 6,953,478	.. 7,000,000	.. 6,197,180 .....	.....	.....	.....	.....	.. 4.875	.. 5.852	FA	.. 128,917 .....	.....	.. 11/09/2023	.. 02/15/2044
437076-BH-4	Home Depot Inc Sr Nt			1	.. 1.F FE	.. 3,982,192	.. 90.7510	.. 4,294,314	.. 4,732,000	.. 3,983,916 .....	.....	.....	.....	.....	.. 4.250	.. 5.486	AO	.. 50,278 .....	.....	.. 12/04/2023	.. 04/01/2046
437076-BN-3	Home Depot Inc Sr Nt			1	.. 1.F FE	.. 8,942,040	.. 96.9880	.. 8,728,920	.. 9,000,000	.. 8,985,646 .....	.....	.....	.....	.....	.. 3.000	.. 3.074	AO	.. 6,068	.. 270,000	.. 02/03/2016	.. 04/01/2026
437076-BN-1	Home Depot Inc Sr Nt			1	.. 1.F FE	.. 7,912,320	.. 94.1750	.. 7,534,032	.. 8,000,000	.. 7,974,339 .....	.....	.....	.....	.....	.. 2.125	.. 2.248	MS	.. 50,056	.. 170,000	.. 09/06/2016	.. 09/15/2026
437076-BP-6	Home Depot Inc Sr Nt			1	.. 1.F FE	.. 12,781,590	.. 79.1310	.. 10,287,069	.. 13,000,000	.. 12,802,169 .....	.....	.....	.....	.....	.. 3.500	.. 3.579	MS	.. 133,972	.. 455,000	.. 09/06/2016	.. 09/15/2056
437076-BS-0	Home Depot Inc Sr Nt			1	.. 1.F FE	.. 4,090,650	.. 86.2340	.. 4,311,685	.. 5,000,000	.. 4,092,135 .....	.....	.....	.....	.....	.. 3.900	.. 5.256	JD	.. 8,667	.. 97,500	.. 12/04/2023	.. 06/15/2047
437076-BW-1	Home Depot Inc Sr Nt			1	.. 1.F FE	.. 18,372,905	.. 98.5160	.. 18,225,460	.. 18,500,000	.. 18,431,112 .....	.....	.....	.....	.....	.. 3.900	.. 3.984	JD	.. 50,104	.. 721,500	.. 11/27/2018	.. 12/06/2028
437076-BX-9	Home Depot Inc Sr Nt			1	.. 1.F FE	.. 6,548,541	.. 94.5750	.. 6,873,696	.. 7,268,000	.. 6,549,557 .....	.....	.....	.....	.....	.. 4.500	.. 5.213	JD	.. 22,713 .....	.....	.. 12/04/2023	.. 12/06/2048
437076-BY-7	Home Depot Inc Sr Nt			1	.. 1.F FE	.. 5,468,430	.. 94.1970	.. 5,180,846	.. 5,500,000	.. 5,481,607 .....	.....	.....	.....	.....	.. 2.950	.. 3.017	JD	.. 7,211	.. 162,250	.. 06/03/2019	.. 06/15/2029
437076-CC-4	Home Depot Inc Sr Nt			2	.. 1.F FE	.. 3,560,490	.. 83.0400	.. 3,736,787	.. 4,500,000	.. 3,563,156 .....	.....	.....	.....	.....	.. 3.300	.. 5.212	AO	.. 31,350 .....	.....	.. 12/04/2023	.. 04/15/2040
437076-CF-7	Home Depot Inc Sr Nt			1	.. 1.F FE	.. 374,232	.. 81.8320	.. 327,329	.. 400,000	.. 380,786 .....	.....	.....	.....	.....	.. 1.375	.. 2.097	MS	.. 1,619	.. 5,500	.. 04/08/2021	.. 03/15/2031
438516-BL-9	Honeywell International Inc Sr Nt			2	.. 1.F FE	.. 15,802,225	.. 95.2900	.. 15,722,850	.. 16,500,000	.. 16,279,515 .....	.....	.....	.....	.....	.. 2.500	.. 2.996	MN	.. 68,750	.. 412,500	.. 02/09/2016	.. 03/15/2026
44107H-AC-6	Hospital Special Surgery Sec Nt			1	.. 1.E FE	.. 2,500,000	.. 95.2480	.. 2,381,208	.. 2,500,000	.. 2,500,000 .....	.....	.....	.....	.....	.. 3.737	.. 3.737	AO	.. 23,356	.. 93,425	.. 03/23/2018	.. 04/01/2028
44107H-AD-4	Hospital Special Surgery Sec Nt			1	.. 1.E FE	.. 4,250,000	.. 88.1680	.. 3,747,153	.. 4,250,000	.. 4,250,000 .....	.....	.....	.....	.....	.. 4.081	.. 4.081	AO	.. 43,361	.. 173,443	.. 03/23/2018	.. 04/01/2038
44107H-AE-2	Hospital Special Surgery Sec Nt			1	.. 1.E FE	.. 4,000,000	.. 80.4780	.. 3,219,136	.. 4,000,000	.. 4,000,000 .....	.....	.....	.....	.....	.. 4.131	.. 4.131	AO	.. 41,310	.. 165,240	.. 03/23/2018	.. 04/01/2048
44148J-AA-7	Hotwire Funding LLC Ser 2021-1 Cl A2			.....	.. 1.F FE	.. 1,300,000	.. 90.3900	.. 1,175,075	.. 1,300,000	.. 1,300,000 .....	.....	.....	.....	.....	.. 2.311	.. 2.322	MON	.. 918	.. 30,043	.. 11/09/2021	.. 11/20/2051
442851-AK-7	Howard University Sr Nt			1	.. 2.B FE	.. 1,000,000	.. 89.9850	.. 899,847	.. 1,000,000	.. 1,000,000 .....	.....	.....									

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		C o d e	F o r e i g n	Bond Char			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description				NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			Par Value	Book/ Adjusted Carrying Value											
446413-AT-3	Huntington Ingalls Industries Sr Nt			1	2.C FE	19,730,355	95.3390	16,562,256	17,372,000	19,073,072			(256,072)		4.200	2.457	MN	121,604	729,624	07/15/2021	05/01/2030
446413-AZ-9	Huntington Ingalls Industries Sr Nt			1	2.C FE	2,900,000	88.1700	2,556,921	2,900,000	2,900,000					2.043	2.043	FA	22,218	59,247	06/28/2022	08/16/2028
44891A-BL-0	Hyundai Capital America Sr Nt			1	2.A FE	80,323,533	105.8390	67,022,230	63,325,000	75,506,986			(1,827,608)		6.375	2.871	AO	930,746	4,036,969	06/15/2021	04/08/2030
44891A-BT-3	Hyundai Capital America Sr Nt			1	2.A FE	4,228,050	87.7930	4,389,655	5,000,000	4,290,264			62,214		1.800	5.806	JJ	42,750		08/03/2023	01/10/2028
44891A-BV-8	Hyundia Capital America Sr Nt			1	2.A FE	5,499,670	97.8350	5,380,942	5,500,000	5,499,950					0.875	0.877	JD	2,273	48,125	06/10/2021	06/14/2024
44891A-BX-4	Hyundia Capital America Sr Nt			1	2.A FE	4,799,952	87.4110	4,195,728	4,800,000	4,799,988			2		2.000	2.000	JD	4,267	96,000	07/08/2021	06/15/2028
44919*-AC-2	JS95 Express LLC Sr Nt				1.F PL	10,301,650	94.8170	9,767,732	10,301,650	10,301,650					3.310	3.325	MJSD	947	340,985	10/15/2015	12/31/2031
44929*-AN-4	ICRE REIT Hldgs Sr Nt Ser C Tr B				2.B	7,000,000	94.9770	6,648,404	7,000,000	7,000,000					3.660	3.660	JJ	125,253	256,200	07/05/2017	07/05/2027
449669-AK-6	IMC Global Inc Sr Nt			1	2.B FE	25,433,858	107.9190	25,328,636	23,470,000	24,125,451			(137,919)		7.300	6.502	JJ	790,026	1,713,310	05/27/2010	01/15/2028
449934-AD-0	JMS Health Inc High Yield Corp			1	3.B FE	11,354,375	99.0660	11,095,392	11,200,000	11,252,113			(17,118)		5.000	4.819	AO	118,222	560,000	06/23/2017	10/15/2026
451102-BW-6	Icahn Enterprises LP Sr Nt			1	3.C FE	5,157,383	99.3360	5,294,625	5,330,000	5,219,718			62,335		4.750	7.841	MS	74,546	126,588	08/23/2023	09/15/2024
45174H-BG-1	IHeart Communications Inc Hgh Yld 1st Lien	LS		1	5.A FE	5,133,548	76.9460	3,847,285	5,000,000	5,042,300			(39,187)		4.750	3.910	JJ	109,514	237,500	08/12/2021	01/15/2028
452308-AQ-2	Illinois Tool Works Inc Sr Nt			1	1.E FE	11,639,700	101.1980	10,929,427	10,800,000	11,448,864			(23,810)		4.875	4.384	MS	155,025	526,500	05/20/2014	09/15/2041
452308-AR-0	Illinois Tool Works Inc Sr Nt			1	1.E FE	9,933,100	89.7880	8,978,840	10,000,000	9,947,501			1,872		3.900	3.940	MS	130,000	390,000	02/18/2015	09/01/2042
452308-AX-7	Illinois Tool Works Inc Sr Nt			2	1.E FE	8,635,320	95.4930	8,594,343	9,000,000	8,882,044			38,661		2.650	3.131	MN	30,475	238,500	01/05/2017	11/15/2026
452327-AM-1	Illumina Inc Sr Nt			1	2.B FE	12,251,762	84.5600	12,371,084	14,630,000	12,481,903			230,141		2.550	4.996	MS	101,557	373,065	01/19/2023	03/23/2031
452327-AP-4	Illumina Inc Sr Nt			1	2.B FE	2,487,864	102.6320	2,463,163	2,400,000	2,472,240			(15,624)		5.750	4.887	JD	6,900	138,000	01/18/2023	12/13/2027
454750-AL-7	Indiana Gas Co MT Nt Ser F				2.A FE	1,099,730	104.1900	1,041,899	1,000,000	1,026,216			(5,766)		6.340	5.592	MS	18,668	63,400	02/21/2003	12/10/2027
454750-AR-4	Indiana Gas Co MT Nt				2.A FE	2,514,725	108.9840	2,724,603	2,500,000	2,505,375			(713)		7.080	7.035	MS	52,117	177,000	02/23/2001	10/05/2029
454889-AT-3	Indiana Michigan Pwr Co Sr Nt			1	1.G FE	17,740,399	84.3630	15,016,667	17,800,000	17,746,502			1,196		4.250	4.270	FA	285,789	756,500	08/09/2018	08/15/2048
45569K-AA-1	PRA Health Sciences Inc Sr Nt			1	2.C FE	91,732	93.6010	93,601	100,000	93,432			1,700		2.875	5.691	JJ	1,326	1,438	04/11/2023	07/15/2026
45687A-AN-2	Ingersoll-Rand GI Hld Co Sr Nt			1	2.A FE	577,530	89.9160	449,579	500,000	572,349			(1,967)		4.300	3.404	FA	7,764	21,500	04/08/2021	02/21/2048
45687V-AA-4	Ingersoll Rand Inc Sr Nt			1	2.C FE	11,079,113	103.1380	11,471,019	11,122,000	11,081,864			2,751		5.400	5.489	FA	228,557		09/07/2023	08/14/2028
45687V-AR-3	Ingersoll Rand Inc Sr Nt			1	2.C FE	34,088,456	105.8870	35,736,795	33,750,000	34,088,900			443		5.700	5.559	FA	732,094		12/05/2023	08/14/2033
457187-AD-4	Ingredion Inc Sr Nt			1	2.B FE	35,400,415	74.1730	26,538,956	35,780,000	35,426,906			7,451		3.900	3.961	JD	116,285	1,395,420	05/08/2020	06/01/2050
458140-AS-9	Intel Corp Sr Nt			1	1.F FE	13,122,380	98.4420	12,797,447	13,000,000	13,022,426			(13,638)		3.700	3.586	JJ	203,089	481,000	09/22/2015	07/29/2025
458140-AX-8	Intel Corp Sr Nt			2	1.F FE	31,785,544	96.1930	30,589,310	31,800,000	31,793,965			1,127		3.150	3.154	MN	139,125	1,001,700	08/08/2017	05/11/2027
458140-BM-1	Intel Corp Sr Nt			1	1.F FE	19,248,089	95.0460	13,021,343	13,700,000	18,844,248			(136,515)		4.750	2.713	MS	173,533	650,750	12/16/2020	03/25/2050
458140-BR-0	Intel Corp Sr Nt			1	1.F FE	13,472,325	96.9850	13,092,975	13,500,000	13,481,520			2,568		3.900	3.925	MS	140,400	526,500	03/20/2020	03/25/2030
458140-CA-6	Intel Corp Sr Nt	LS		1	1.F FE	8,671,331	97.8330	8,604,997	9,000,000	8,697,394			26,063		4.150	4.629	FA	151,475	373,500	01/27/2023	08/05/2032
45886*-AA-2	Internal Rev Svc Campus Sr Nt Kansas City				1.E	11,659,619	91.5720	10,639,713	11,618,952	11,657,597			(1,496)		4.549	4.555	MON	23,491	528,546	09/07/2022	09/15/2042
459200-HU-8	International Bus Machs Corp Sr Nt			1	1.G FE	10,271,000	99.7580	9,975,750	10,000,000	10,003,807			(32,963)		3.625	3.286	FA	139,965	362,500	09/29/2014	02/12/2024
459200-KA-8	International Bus Machs Corp Sr Nt			1	1.G FE	2,007,901	96.4490	1,982,531	1,900,000	1,948,107			(14,911)		3.300	2.439	JJ	26,822	62,700	10/29/2019	01/27/2027
459200-JV-8	International Bus Machs Corp Sr Nt				1.G FE	2,503,360	99.0760	2,476,900	2,500,000	2,500,285			(762)		3.000	2.969	MN	9,583	75,000	07/12/2019	05/15/2024
459200-JZ-5	International Bus Machs Corp Sr Nt			1	1.G FE	19,840,173	97.0370	18,437,030	19,000,000	19,316,099			(127,707)		3.300	2.572	MN	80,117	627,000	10/29/2019	05/15/2026
459200-KT-7	International Bus Machs Corp Sr Nt			1	1.G FE	11,890,320	95.4480	11,590,225	11,000,000	11,537,661			(92,314)		3.500	2.521	MN	49,194	385,000	01/16/2020	05/15/2029
459200-KL-4	International Bus Machs Corp Sr Nt			1	1.G FE	35,278,024	69.2550	23,417,126	33,813,000	35,173,549			(35,858)		2.950	2.732	MN	127,456	997,484	01/06/2021	05/15/2050
459200-KP-5	International Bus Machs Corp Sr Nt			1	1.G FE	4,999,050	74.9220	3,746,085	5,000,000	4,999,086			19		3.430	3.431	FA	67,647	171,500	02/02/2022	02/09/2052
459200-KT-7	International Bus Machs Corp Sr Nt			1	1.G FE	4,993,500	98.9570	4,947,865	5,000,000	4,995,224			1,216		4.150	4.179	JJ	88,764	207,500	07/20/2022	07/27/2027
459200-KU-4	International Bus Machs Corp Sr Nt			1	1.G FE	13,383,079	98.4100	13,265,601	13,480,000	13,394,446			8,024		4.400	4.490	JJ	253,724	593,120	07/20/2022	07/27/2032
459506-AE-1	International Flav & Frag Inc Sr Nt			1	2.C FE	4,024,576	77.4440	3,097,744	4,000,000	4,021,473			(539)		4.375	4.338	JD	14,583	175,000	05/15/2017	06/01/2047
460599-AE-3	International Game Tech 1st Lien Nt			1	3.A FE	222,438	205.382	205,382	210,000	215,587			(2,635)		5.250	3.856	JJ	5,084	11,025	04/22/2021	01/15/2029
460599-AF-0	International Game Tech Sec Nt				3.A FE	5,035,838	97.1210	4,856,045	5,000,000	5,012,002			(8,924)		4.125	3.932	AO	43,542	206,250	03/16/2021	04/15/2026
461070-AN-4	Interstate Power & Light Sr Nt			1	2.A FE	3,999,167	76.6950	3,573,197	4,659,000	4,020,925			15,484		3.700	4.686	MS	50,757	172,383	08/04/2022	09/15/2046
461070-AP-9	Interstate Power & Light Sr Nt			1	2.A FE	31,919,360	97.2620	31,123,712	32,000,000	31,957,729			7,922		4.100	4.131	MS	346,222	1,312,000	09/19/2018	09/26/2028

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46188B-AA-0	Invitation Homes OP Sr Nt	1			2.B FE	18,538,212	.79.6420	15,269,703	19,173,000	18,669,520		59,263			2.000	2.377	FA	144,863	383,460	10/20/2021	08/15/2031
46188B-AB-8	Invitation Homes OP Sr Nt	1			2.B FE	4,281,500	.89.1060	4,455,275	5,000,000	4,336,594		55,094			2.300	5.438	MN	14,694	57,500	07/12/2023	11/15/2028
46188B-AC-6	Invitation Homes OP Sr Nt	1			2.B FE	22,237,119	.80.3890	18,336,777	22,810,000	22,276,675		35,456			2.700	2.948	JJ	283,985	584,685	02/08/2023	01/15/2034
46188B-AD-4	Invitation Homes OP Sr Nt	1			2.B FE	2,602,319	.92.2870	2,680,923	2,905,000	2,625,161		22,842			4.150	5.618	AO	25,451	120,558	02/28/2023	04/15/2032
46188B-AE-2	Invitation Homes OP Sr Nt	1			2.B FE	23,503,157	100.9820	24,203,294	23,968,000	23,512,353		9,196			5.450	5.799	FA	540,645		12/05/2023	08/15/2030
46188B-AF-9	Invitation Homes OP Sr Nt	1			2.B FE	4,932,100	100.2480	5,012,405	5,000,000	4,934,291		2,191			5.500	5.679	FA	113,819		07/31/2023	08/15/2033
46266T-AE-8	IQVIA Inc Sec Nt	1			2.C FE	29,974,140	104.4970	31,349,040	30,000,000	29,973,688		(452)			6.250	6.272	FA	171,875		11/14/2023	02/01/2029
465685-AH-8	ITC Holdings Corp Sr Nt	1			2.B FE	4,223,053	.96.7760	4,329,740	4,474,000	4,226,283		3,230			5.300	5.777	JJ	118,561		07/17/2023	07/01/2043
465685-AJ-4	ITC Holdings Corp Sr Nt	1			2.B FE	5,177,550	.98.9530	4,947,640	5,000,000	5,009,933		(21,411)			3.650	3.205	JD	8,111	182,500	02/24/2015	06/15/2024
465685-AP-0	ITC Holdings Corp Sr Nt	1			2.B FE	19,987,117	.94.9710	18,994,200	20,000,000	19,994,407		1,331			3.350	3.358	MN	85,611	670,000	06/22/2018	11/15/2027
465685-AQ-8	ITC Holdings Corp Sr Nt	1			2.B FE	406,241	.88.1930	402,161	456,000	414,267		5,515			2.950	4.626	MN	1,756	13,452	07/12/2022	05/14/2030
465685-AR-6	ITC Holdings Corp Sr Nt	1			2.B FE	24,087,828	100.4880	24,167,292	24,050,000	24,078,864		(7,044)			4.950	4.914	MS	327,381	1,190,475	09/08/2022	09/22/2027
46590X-AM-8	JBS USA/Food/Finance Sr Nt	1			2.C FE	5,555,916	86.0800	5,164,770	6,000,000	5,572,142		16,227			3.750	4.846	JD	18,750	112,583	08/22/2023	12/01/2031
46590X-AQ-9	JBS USA/Food/Finance Sr Nt	1			2.C FE	23,803,610	.74.3730	21,387,300	28,757,000	23,829,956		26,346			4.375	5.587	FA	520,721		08/22/2023	02/02/2052
46590X-AX-4	JBS USA/Food/Finance Sr Nt	1			2.C FE	11,860,732	100.4470	11,953,145	11,900,000	11,861,645		913			6.500	6.524	JD	64,458	386,750	08/22/2023	12/01/2052
46590X-AY-2	JBS USA/Food/Finance Sr Nt	1			2.C FE	12,075,343	.99.0190	12,163,482	12,284,000	12,082,102		6,760			5.750	5.984	AO	176,583	353,165	08/22/2023	04/01/2033
46625H-HF-0	JPMorgan Chase & Co Sr Nt				1.F FE	4,546,950	114.7580	5,737,875	5,000,000	4,672,155		12,757			6.400	7.137	MN	40,889	320,000	07/17/2008	05/15/2038
46625H-JM-3	JPMorgan Chase & Co Sub Nt				1.G FE	7,701,530	104.9690	7,347,851	7,000,000	7,569,308		(16,828)			5.625	4.971	FA	147,656	393,750	04/24/2014	08/16/2043
46625H-NJ-5	JPMorgan Chase & Co Sub Nt				1.G FE	4,320,443	.99.0150	4,290,324	4,333,000	4,328,395		1,109			4.250	4.281	AO	46,038	184,153	09/24/2015	10/01/2027
46647P-AF-3	JP Morgan Chase & Co Sr Nt Fix to Float 5/1/27	2			1.F FE	30,000,000	.95.5350	28,660,380	30,000,000	30,000,000					3.540	3.540	MN	177,000	1,062,000	04/18/2017	05/01/2028
46647P-AL-0	JP Morgan Chase & Co Sr Nt Fix to Float 11/15/47	1			1.F FE	23,000,000	.84.2300	19,372,808	23,000,000	23,000,000					3.964	3.964	MN	116,498	911,720	11/03/2017	11/15/2048
46647P-AM-8	JP Morgan Chase & Co Sr Nt Fix to Float 1/23/28	1			1.F FE	15,209,788	.94.7690	14,310,179	15,100,000	15,157,418		(13,071)			3.509	3.407	JJ	232,549	529,859	10/29/2019	01/23/2029
46647P-AN-6	JP Morgan Chase & Co Sr Nt Fix to Float 1/23/48	1			1.F FE	28,000,000	.83.3350	23,333,912	28,000,000	28,000,000					3.897	3.897	JJ	478,898	1,091,160	01/16/2018	01/23/2049
46647P-AV-8	JP Morgan Chase & Co Sr Nt Fix to Float 7/23/28	1			1.F FE	11,000,000	.97.2280	10,695,036	11,000,000	11,000,000					4.203	4.203	JJ	202,912	462,330	07/16/2018	07/23/2029
46647P-BL-9	JP Morgan Chase & Co Sr Nt Fix to Float 4/30	2			1.E FE	603,624	.86.6240	519,742	600,000	602,615		(379)			2.522	2.447	AO	2,900	15,132	04/08/2021	04/22/2031
46647P-DA-1	JP Morgan Chase & Co Sr Nt Fix to Flt 4/26/27	1			1.E FE	8,641,991	.98.3870	8,522,239	8,662,000	8,647,108		3,069			4.323	4.367	AO	67,611	374,458	04/29/2022	04/26/2028
46647P-DK-9	JP Morgan Chase & Co Subordinated Nt Fix to Flt	1	LS		1.G FE	15,000,000	103.6610	15,549,165	15,000,000	15,000,000					5.717	5.717	MS	254,883	857,550	09/07/2022	09/14/2033
46659*-AA-5	JM Family Enterprises Inc. Sr Nt Ser A				2.B	20,000,000	.98.0470	19,609,460	20,000,000	20,000,000					3.310	3.310	MN	110,333	662,000	11/01/2017	11/01/2024
476556-DC-6	Jersey Central Pwr & Lt Co Sr Nt	1			2.A FE	19,062,773	.97.8790	17,911,894	18,300,000	18,530,172		(122,213)			4.300	3.570	JJ	362,848	786,900	05/15/2019	01/15/2026
476556-DD-4	Jersey Central Pwr & Lt Co Sr Nt	1			2.A FE	1,256,548	.84.6990	1,067,207	1,260,000	1,257,258		295			2.750	2.780	MS	11,550	34,650	06/08/2021	03/01/2032
478111-AC-1	Johns Hopkins Health Sys Unsecured Nt				1.D FE	5,000,000	.84.9830	4,249,130	5,000,000	5,000,000					3.837	3.837	MN	24,514	191,850	11/04/2016	05/15/2046
478160-CE-2	Johnson & Johnson Sr Nt	2			1.A FE	21,977,340	.96.6580	21,264,738	22,000,000	21,992,085		2,344			2.950	2.962	MS	212,728	649,000	02/28/2017	03/03/2027
478160-CG-7	Johnson & Johnson Sr Nt	1	C		1.A FE	8,979,030	.88.2280	7,940,484	9,000,000	8,981,982		480			3.750	3.763	MS	110,625	337,500	02/28/2017	03/03/2047
478160-CK-8	Johnson & Johnson Sr Nt	1			1.A FE	3,995,240	.95.7990	3,831,940	4,000,000	3,998,031		453			2.900	2.913	JJ	53,489	116,000	11/08/2017	01/15/2028
478160-CM-4	Johnson & Johnson Sr Nt Ser 30 YR	1			1.A FE	14,943,450	.84.4490	12,667,380	15,000,000	14,951,656		1,262			3.500	3.520	JJ	242,083	525,000	11/08/2017	01/15/2048
478165-AH-6	Johnson SC & Son Inc Sr Nt	1			2.A FE	19,643,708	.92.9480	17,898,977	19,257,000	19,586,316		(8,075)			4.750	4.627	AO	193,105	914,708	11/18/2015	10/15/2046
478375-AJ-7	Johnson Control Intl plc Sr Nt				2.B FE	2,309,480	.98.1880	1,963,764	2,000,000	2,252,280		(9,441)			5.700	4.627	MS	38,000	114,000	02/02/2017	03/01/2041
478375-AL-2	Johnson Control Intl plc Sr Nt	1			2.B FE	35,913,615	.90.1410	32,901,210	36,500,000	35,982,586		14,430			4.625	4.733	JJ	839,373	1,688,125	08/01/2018	07/02/2044
478375-AR-9	Johnson Control Intl plc Sr Nt	1			2.B FE	1,514,403	.97.7410	1,541,377	1,577,000	1,523,977		9,575			3.900	5.605	FA	23,405	30,752	08/02/2023	02/14/2026
478375-AU-2	Johnson Control Intl plc Sr Nt	2			2.B FE	10,534,830	.89.5250	9,400,073	10,500,000	10,530,329		(762)			4.500	4.480	FA	178,500	472,500	02/03/2017	02/15/2047
48250N-AC-9	KFC/Pizza Hut/Taco Bell Sr Nt	1			3.B FE	1,242,053	.98.6580	1,195,733	1,212,000	1,220,794		(5,908)			4.750	4.216	JD	4,798	57,570	03/06/2020	06/01/2027
482638-AA-7	KDM Holding Sr Nt				2.C	15,000,000	.87.1890	13,078,350	15,000,000	15,000,000					3.560	3.560	MS	134,983	534,000	03/31/2022	03/31/2032
48305Q-AC-7	Kaiser Foundation Hospitals Sr Nt	2			1.D FE	14,945,250	.95.7660	14,364,930	15,000,000	14,979,786		5,658			3.150	3.193	MN	78,750	472,500	04/25/2017	05/01/2027
48305Q-AD-5	Kaiser Foundation Hospitals Sr Nt	1			1.D FE	20,403,030	.88.6810	18,356,946	20,700,000	20,430,171		6,342			4.150	4.237	MN	143,175	859,050	10/05/2022	05/01/2047
485134-BP-4	Kansas City Power and Light Sr Nt	1			1.F FE	32,384,300	.97.7650	31,773,528	32,500,000	32,478,219		12,803			3.650	3.693	FA	448,139	1,186,250	08/13/2015	08/15/2025

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
485134-BQ-2	Kansas City Power and Light Sr Nt	1			1 F FE	11,624,370	.84.7860	10,174,344	12,000,000	11,665,521		8,031			.4.200	.4.392	JD	22,400	504,000	05/22/2018	06/15/2047
485134-BR-0	Kansas City Power and Light Sr Nt	1			1 F FE	9,491,735	.84.5070	8,028,175	9,500,000	9,492,799		169			.4.200	.4.205	MS	117,483	399,000	02/26/2018	03/15/2048
485260-BM-4	Kansas Gas & Elec Co Sr Nt	1			1 F FE	19,949,400	.82.5190	16,503,760	20,000,000	19,959,396		1,209			.4.300	.4.315	JJ	396,556	860,000	06/25/2014	07/15/2044
491386-E*-5	Kentucky Power Company Sr Nt Ser G	1			2 B	14,000,000	.92.7480	12,984,776	14,000,000	14,000,000					.3.350	.3.350	MS	142,003	469,000	09/12/2017	09/12/2027
491674-BK-2	Kentucky Utilities Co 1st Mtg Bd	1			1 F FE	12,494,625	.97.0990	12,137,363	12,500,000	12,498,936		581			.3.300	.3.305	AO	103,125	412,500	09/21/2015	10/01/2025
49326E-EG-4	KeyCorp Sr MTN	LS			2 B FE	45,422,195	.94.2200	42,870,009	45,500,000	45,462,418		7,775			.4.100	.4.121	AO	316,099	1,865,500	04/23/2018	04/30/2028
49326E-EN-9	KeyCorp Sr Nt Fix to Float 6/32	1			2 B FE	20,000,000	.92.0210	18,404,280	20,000,000	20,000,000					.4.789	.4.789	JD	79,817	957,800	05/16/2022	06/01/2033
49327M-3F-9	Key Bank NA Sr Nt	1			2 A FE	6,489,145	100.0580	6,503,790	6,500,000	6,491,331		1,940			.5.850	.5.889	MN	48,588	380,250	11/09/2022	11/15/2027
49327M-3H-5	Key Bank NA Sr Nt	1			2 A FE	852,869	.93.7170	803,157	857,000	853,173		304			.5.000	.5.062	JJ	18,449	21,425	01/23/2023	01/26/2033
49327V-2B-9	Key Bank NA Sub Bk Nt	2			2 B FE	20,677,375	.87.8030	18,219,102	20,750,000	20,708,858		6,873			.3.900	.3.942	AO	175,338	809,250	03/06/2019	04/13/2029
49338C-AB-9	Keyspan Gas East Corp Sr Nt	1			2 A FE	9,921,102	.93.1730	9,224,117	9,900,000	9,906,084		(2,211)			.2.742	.2.718	FA	102,551	271,458	08/03/2016	08/15/2026
49427R-B*-8	Kilroy Realty L.P. Sr Nt Ser B	1			2 B	20,552,800	.96.1300	19,225,980	20,000,000	20,229,747		(76,907)			.4.350	.3.910	AO	176,417	870,000	07/18/2019	10/18/2026
49427R-B*-0	Kilroy Realty L.P. Sr Nt	1			2 B	7,102,360	.96.2820	6,739,761	7,000,000	7,040,173		(14,803)			.4.300	.4.058	AO	61,036	301,000	07/18/2019	07/18/2026
494368-BU-6	Kimberly-Clark Corp Sr Nt	1			1 F FE	3,993,800	.96.6710	3,866,824	4,000,000	3,997,761		949			.2.750	.2.777	FA	41,556	110,000	01/10/2017	02/15/2026
494368-BV-4	Kimberly-Clark Corp Sr Nt	1			1 F FE	10,862,493	.76.7060	8,360,900	10,900,000	10,868,775		926			.3.200	.3.218	JJ	146,302	348,800	09/08/2016	07/30/2046
494368-BY-8	Kimberly-Clark Corp Sr Nt	1			1 F FE	11,981,280	.98.6200	11,834,340	12,000,000	11,990,056		1,831			.3.950	.3.969	MN	79,000	474,000	10/24/2018	11/01/2028
49446R-AP-4	Kimco Realty Corp Sr Nt	1			2 A FE	16,322,445	.94.3550	16,512,108	17,500,000	17,123,423		127,904			.2.800	.3.630	AO	122,500	490,000	01/24/2017	10/01/2026
49446R-AQ-2	Kimco Realty Corp Sr Nt	2			2 A FE	14,881,950	.78.1070	11,715,990	15,000,000	14,898,771		2,598			.4.125	.4.171	JD	51,563	618,750	12/01/2016	12/01/2046
49446R-AR-0	Kimco Realty Corp Sr Nt	2			2 A FE	4,974,450	.99.3390	4,966,950	5,000,000	4,999,365		3,800			.2.700	.2.778	MS	45,000	135,000	11/01/2016	03/01/2024
49446R-AV-1	Kimco Realty Corp Sr Nt	1			2 A FE	2,259,359	.75.3020	1,731,948	2,300,000	2,262,809		839			.3.700	.3.799	AO	21,275	85,100	11/14/2019	10/01/2049
494550-AW-6	Kinder Morgan Energy - LP Sr Nt	1			2 B FE	12,813,700	.110.1350	12,114,817	11,000,000	12,512,255		(75,113)			.6.950	.5.489	JJ	352,519	764,500	10/29/2019	01/15/2038
49456B-AG-6	Kinder Morgan Inc Sr Nt	1			2 B FE	3,926,667	.99.7570	3,182,236	3,190,000	3,791,192		(48,027)			.5.300	.3.162	JD	14,089	169,070	02/03/2021	12/01/2034
49456B-AH-4	Kinder Morgan Inc Sr Nt	1			2 B FE	36,205,304	.96.7190	33,271,302	34,400,000	36,070,056		(48,922)			.5.550	.5.153	JD	159,100	1,909,200	06/17/2021	06/01/2045
49456B-AJ-0	Kinder Morgan Inc Sr Nt	1			2 B FE	6,000,800	.89.7210	4,486,045	5,000,000	5,935,373		19,834			.5.050	.3.793	FA	95,389	252,500	06/15/2021	02/15/2046
49456B-AP-6	Kinder Morgan Inc Sr Nt	1			2 B FE	14,245,946	.98.8890	14,141,170	14,300,000	14,274,646		5,433			.4.300	.4.347	MS	204,967	614,900	02/22/2018	03/01/2028
49456B-AQ-4	Kinder Morgan Inc Sr Nt	1			2 B FE	14,165,915	.91.9040	12,407,081	13,500,000	14,110,347		(14,587)			.5.200	.4.868	MS	234,000	702,000	11/14/2019	03/01/2048
49456B-AR-2	Kinder Morgan Inc Sr Nt	1			2 B FE	8,606,547	.83.0850	7,326,453	8,818,000	8,663,033		19,834			.2.000	.2.269	FA	66,625	176,360	02/03/2021	02/15/2031
49803X-AA-1	Kite Realty Group LP Sr Nt	1			2 C FE	7,967,920	.94.5710	7,565,704	8,000,000	7,989,896		3,406			.4.000	.4.049	AO	80,000	320,000	09/15/2016	10/01/2026
50076Q-AN-6	Kraft Foods Group Inc Sr Nt	1			2 B FE	14,227,816	.112.3240	13,029,584	11,600,000	13,599,870		(79,893)			.6.500	.4.935	FA	297,411	754,000	06/09/2014	02/09/2040
50077L-AM-8	Kraft Heinz Foods Co Sr Nt	1			2 B FE	5,306,926	.98.2210	4,911,050	5,000,000	5,263,477		(6,862)			.5.200	.4.805	JJ	119,889	260,000	10/29/2016	07/15/2045
50077L-AT-3	Kraft Heinz Foods Co Sr Nt	1			2 B FE	4,439,275	100.8070	4,133,079	4,100,000	4,295,473		(36,466)			.4.625	.3.543	JJ	79,537	189,625	10/29/2019	01/30/2029
50077L-AZ-9	Kraft Heinz Foods Co Sr Nt	1			2 B FE	5,770,100	.94.8260	5,405,082	5,700,000	5,766,723		(1,336)			.4.875	.4.795	AO	69,469	277,875	01/21/2021	10/01/2049
501044-DG-3	Kroger Co Sr Nt	2			2 A FE	31,841,209	.88.6710	28,286,145	31,900,000	31,851,471		1,076			.4.450	.4.460	FA	591,479	1,419,550	10/29/2019	02/01/2047
501044-DM-0	Kroger Co Sr Nt	1			2 B FE	3,521,610	100.4520	3,013,548	3,000,000	3,479,704		(10,802)			.5.400	.4.335	JJ	74,700	162,000	10/29/2019	01/15/2049
50177*-AA-8	LBC Tank Terminals LLC Sr Nt Ser A	1			2 B PL	3,740,000	.86.3650	3,230,051	3,740,000	3,740,000					.3.160	.3.160	MS	30,531	119,497	10/27/2021	04/27/2030
50177*-AB-6	LBC Tank Terminals LLC Sr Nt Ser B	1			2 B PL	4,520,000	.84.6800	3,827,536	4,520,000	4,520,000					.3.160	.3.160	MS	36,898	144,419	10/27/2021	04/27/2031
50177*-AD-2	LBC Tank Terminals LLC Sr Nt Ser C	1			2 B PL	4,640,000	.82.3030	3,818,859	4,640,000	4,640,000					.3.160	.3.160	MS	37,878	148,253	10/27/2021	10/27/2032
501797-AW-4	L Brands Inc Sr Nt	LS			3 B FE	5,604,748	102.2740	5,754,980	5,627,000	5,578,039		(9,000)			.6.625	.6.521	AO	93,197	372,789	02/21/2023	10/01/2030
50202*-AD-3	LIDL US LLC Sr Nt Ser D	1			2 A	11,000,000	.93.8370	10,322,048	11,000,000	11,000,000					.4.700	.4.700	MS	172,333	518,436	08/31/2022	09/01/2034
50209L-A*-8	LMRK Issuer Co III, LLC LMRK Issuer Co III, LLC	1			2 B PL	17,900,000	100.0380	17,906,881	17,900,000	17,900,000					.5.690	.5.731	MJSD	2,829	645,056	05/12/2023	06/30/2033
502431-AF-6	L3Harris Tech Inc Sr Nt	1			2 B FE	6,981,170	.90.5720	6,340,005	7,000,000	6,988,238		1,783			.2.900	.2.931	JD	9,022	203,000	11/13/2019	12/15/2029
502431-AM-1	L3Harris Tech Inc Sr Nt	1			2 B FE	8,662,601	.98.9770	7,720,237	7,800,000	8,285,024		(107,128)			.4.400	.2.822	JD	15,253	343,200	05/05/2020	06/15/2028
502431-AP-4	L3Harris Tech Inc Sr Nt	1			2 B FE	17,497,175	102.2440	17,892,683	17,500,000	17,497,191		16			.5.400	.5.406	JJ	396,375		08/02/2023	01/15/2027
502431-AR-0	L3Harris Tech Inc Sr Nt	1			2 B FE	18,984,048	106.8830	20,532,244	19,210,000	18,985,326		1,278			.5.600	.5.682	JJ	451,222		08/03/2023	07/31/2053
50540R-AU-6	Laboratory Corp of America Sr Nt	2			2 B FE	21,996,940	.96.6450	21,261,834	22,000,000	21,998,400		229			.3.600	.3.601	MS	264,000	792,000	08/17/2017	09/01/2027

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50540R-AW-2	Laboratory Corp of America Sr Nt			1	2.B FE	15,559,596	89.9520	14,032,559	15,600,000	15,574,746		3,848			2.950	2.980	JD	38,350	460,200	11/18/2019	12/01/2029
513075-BZ-3	Lamar Media Corp Sr Nt			1	3.C FE	5,429,333	88.9480	4,820,971	5,420,000	5,426,709		(1,181)			3.625	3.598	AO	41,478	196,475	09/08/2021	01/15/2031
513272-AD-6	Lamb Weston HLD Sr Unsecured Nt			1	3.C FE	9,996,138	92.2600	9,225,970	10,000,000	9,997,273		387			4.125	4.130	JJ	173,021	412,500	10/20/2021	01/31/2030
518058-AA-6	Lasalle Property Fund LP Sr Nt				2.B	15,000,000	93.4180	14,012,625	15,000,000	15,000,000					3.140	3.140	FA	180,550	471,000	02/13/2020	02/13/2027
524660-BA-4	Leggett & Platt Inc Sr Nt			1	2.B FE	15,694,455	72.1140	12,430,977	17,238,000	15,729,602		25,310			3.500	4.002	MN	77,092	603,330	08/17/2022	11/15/2051
527298-BS-1	Level 3 Financing Inc Sr Nt			1	5.A FE	5,031,975	42.0780	2,133,339	5,070,000	5,044,896		4,471			3.625	3.734	JD	8,168	183,788	01/11/2021	01/15/2029
527298-BT-9	Level 3 Financing Inc Sr Nt			1	5.A FE	9,259,038	41.7640	3,858,957	9,240,000	9,248,193		(3,809)			3.750	3.704	JJ	159,775	346,500	01/15/2021	07/15/2029
52736R-BJ-0	Levi Strauss & Co Sr Nt	LS		1	3.A FE	400,350	87.0630	444,021	510,000	412,430		10,215			3.500	6.934	MS	5,950	17,850	10/21/2022	03/01/2031
529043-AE-1	Lexington Realty Trust Sr Nt			1	2.B FE	58,400,547	83.1210	48,402,190	58,231,000	58,355,170		(17,596)			2.700	2.663	MS	462,936	1,572,237	10/26/2021	09/15/2030
529537-AA-0	LXP Industrial Trust Sr Nt			1	2.B FE	5,842,282	80.7150	5,771,087	7,150,000	6,016,188		115,587			2.375	4.823	AO	42,453	169,813	07/26/2022	10/01/2031
53154*-AM-5	Liberty Utilities Finance Sr Nt Ser E-4			1	2.B	6,000,000	96.4590	5,787,534	6,000,000	6,000,000					3.940	3.940	AO	40,057	242,400	03/24/2017	04/30/2027
532457-BT-4	Eli Lilly & Co Sr Nt			1	1.E FE	1,018,360	89.2550	892,546	1,000,000	1,016,647		(398)			3.950	3.845	MS	11,631	39,500	03/25/2019	03/15/2049
532457-BV-9	Eli Lilly & Co Sr Nt			1	1.E FE	21,199,987	96.2800	20,411,318	21,200,000	21,199,687		(249)			3.375	3.374	MS	210,675	715,500	04/04/2019	03/15/2029
532457-CE-6	Eli Lilly & Co Sr Nt			1	1.E FE	1,996,700	100.0440	2,000,870	2,000,000	1,997,582		882			5.000	5.060	FA	34,444	50,000	02/23/2023	02/27/2026
532716-AK-3	Limited Brands Inc Sr Nt			1	4.A FE	1,455,712	99.8930	1,483,405	1,485,000	1,457,987		1,670			6.950	7.203	MS	34,403	103,208	06/08/2022	03/01/2033
53359#-AE-2	Lincoln Electric Sr Nt				2.A	10,000,000	91.9780	9,197,810	10,000,000	10,000,000					2.750	2.750	AO	54,236	275,000	10/20/2016	10/20/2028
536218-AE-6	Lion Industrial Properties LP Sr Gtd Nt Ser B			1	2.A	17,000,000	96.6110	16,423,921	17,000,000	17,000,000					3.990	3.990	MS	171,459	678,300	03/31/2016	03/31/2026
536218-AG-1	Lion Industrial Properties LP Gtd Sr Nt				2.A	9,842,800	96.6010	9,660,060	10,000,000	9,942,753		19,810			4.140	4.370	MS	138,000	414,000	06/28/2018	09/01/2026
536218-AH-9	Lion Industrial Properties LP Gtd Sr Nt Ser A			1	2.A	4,250,000	95.5620	4,061,385	4,250,000	4,250,000					4.100	4.100	FA	65,828	174,250	02/15/2017	02/15/2027
536218-AJ-5	Lion Industrial Properties LP Gtd Sr Nt Ser B				2.A	5,750,000	96.0260	5,521,472	5,750,000	5,750,000					4.100	4.100	AO	48,460	235,750	04/17/2017	04/17/2027
539830-BD-0	Lockheed Martin Corp Sr Nt			1	1.G FE	9,892,000	86.4550	8,645,490	10,000,000	9,912,341		2,634			3.800	3.861	MS	126,667	380,000	02/12/2015	03/01/2045
539830-BH-1	Lockheed Martin Corp Sr Nt			1	1.G FE	30,145,324	98.2500	29,233,394	29,754,000	29,820,143		(31,587)			3.550	3.435	JJ	487,056	1,056,267	11/20/2018	01/15/2026
539830-BL-2	Lockheed Martin Corp Sr Nt			1	1.G FE	17,530,799	98.3140	17,401,649	17,700,000	17,555,167		3,560			4.700	4.760	MN	106,298	831,900	11/16/2015	05/15/2046
539830-BN-8	Lockheed Martin Corp Sr Nt			1	1.G FE	15,564,455	89.2030	15,164,510	17,000,000	15,668,412		22,046			4.090	4.583	MS	204,727	695,300	11/20/2018	09/15/2052
54336#-AA-6	Longwood Energy Partners LLC Sec Nt				2.C PL	29,775,279	83.0270	24,721,385	29,775,279	29,775,279					4.490	4.490	JD	3,714	1,336,910	03/29/2018	06/30/2051
546676-AW-7	Louisville Gas & Elec Co 1st Mtg Bd			1	1.F FE	16,989,290	97.5870	16,589,807	17,000,000	16,997,686		1,263			3.300	3.308	AO	140,250	561,000	02/12/2018	10/01/2025
546676-AX-5	Louisville Gas & Elec Co 1st Mtg Bd			1	1.F FE	7,773,150	85.4330	6,407,438	7,500,000	7,735,204		(6,915)			4.375	4.150	AO	82,031	328,125	12/12/2017	10/01/2045
548661-DP-9	Lowes Cos Inc Sr Nt			2	2.A FE	20,971,460	95.9250	20,144,208	21,000,000	20,989,491		2,930			3.100	3.116	MN	104,883	651,000	10/04/2017	05/03/2027
548661-DQ-7	Lowes Cos Inc Sr Nt			2	2.A FE	24,932,499	82.6210	21,400,466	25,902,000	24,867,459		(11,935)			4.050	4.271	MN	169,011	814,091	07/27/2023	05/03/2047
548661-DR-5	Lowes Cos Inc Sr Nt			1	2.A FE	11,881,245	96.4560	10,610,116	11,000,000	11,515,178		(94,796)			3.650	2.646	AO	95,914	401,500	01/23/2020	04/05/2029
548661-DS-3	Lowes Cos Inc Sr Nt			1	2.A FE	17,692,568	88.5810	13,109,973	14,800,000	17,444,127		(66,479)			4.550	3.469	AO	160,868	673,400	01/23/2020	04/05/2049
548661-EM-5	Lowes Cos Inc Sr Nt			1	2.A FE	9,507,900	105.0420	10,504,150	10,000,000	9,511,364		3,464			5.625	5.981	AO	118,750	281,250	08/03/2023	04/15/2053
548661-ER-4	Lowes Cos Inc Sr Nt	LS		1	2.A FE	8,415,076	106.4160	8,820,781	8,289,000	8,414,835		(241)			5.750	5.643	JJ	238,309		07/31/2023	07/01/2053
55261F-AR-5	M&T Bank Corp Sr Nt Fixed to Float			1	2.A FE	2,252,645	94.8590	2,134,325	2,250,000	2,252,450		(195)			5.053	5.038	JJ	48,635	56,846	01/24/2023	01/27/2034
55279H-AV-2	Manuf & Traders Tr Co Sr Nt			2	1.G FE	6,994,750	97.8970	6,852,797	7,000,000	6,996,300		1,550			4.650	4.677	JJ	139,242	162,750	01/25/2023	01/27/2026
55336V-AA-8	MPLX LP Sr Nt			1	2.B FE	732,277	98.5240	689,666	700,000	705,973		(6,635)			4.000	3.005	FA		28,000	10/29/2019	02/15/2025
55336V-AG-5	MPLX LP Sr Nt			1	2.B FE	11,646,496	99.3860	10,833,030	10,900,000	10,989,191		(129,514)			4.875	3.626	JD	44,281	531,375	10/29/2019	12/01/2024
55336V-AJ-9	MPLX LP Sr Nt			1	2.B FE	13,131,800	99.4080	12,425,963	12,500,000	12,605,378		(85,912)			4.875	4.131	JD	50,781	609,375	03/10/2017	06/01/2025
55336V-AK-6	MPLX LP Sr Nt			1	2.B FE	29,470,530	97.9680	28,900,501	29,500,000	29,490,230		2,239			4.125	4.134	MS	405,625	1,216,875	02/06/2018	03/01/2027
55336V-AN-0	MPLX LP Sr Nt			1	2.B FE	10,932,491	86.5930	9,438,659	10,900,000	10,931,893		(803)			4.700	4.679	AO	108,152	512,300	10/29/2019	04/15/2048
55336V-AR-1	MPLX LP Sr Nt																				

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55336V-BV-1	MPLX LP Sr Nt	1			2.B FE	1,438,052	.98.1950	1,428,743	1,455,000	1,439,294		1,242			5.000	5.149	MS	24,250	40,821	02/03/2023	03/01/2033
55354G-AH-3	MSCI Inc Sr Nt	1			2.C FE	44,428	.94.0590	47,030	50,000	44,990		562			4.000	6.054	MM	256	2,000	03/09/2023	11/15/2029
55354G-AL-4	MSCI Inc Sr Nt	1			2.C FE	8,589,200	.91.2540	9,125,370	10,000,000	8,704,010		114,810			3.875	6.151	JD	32,292	387,500	03/09/2023	02/15/2031
55354G-AM-2	MSCI Inc Sr Nt	1			2.C FE	1,720,000	.88.2240	1,517,451	1,720,000	1,720,000					3.625	3.625	MM	10,392	62,350	04/30/2021	11/01/2031
55354G-AQ-3	MSCI Inc Sec Nt	1			2.C FE	305,599	.83.7040	312,216	373,000	310,222		4,623			3.250	5.529	FA	4,580	12,123	01/13/2023	08/15/2033
55396F-AA-0	Mankato Energy Center LLC Sr Sec Nt				2.B PL	10,470,747	.87.4710	9,158,863	10,470,747	10,470,747					2.900	2.910	MJSD	843	303,652	07/21/2020	05/31/2039
55903V-BC-6	Warnermedia Holdings Inc. Sr Nt	LS..	1		2.C FE	25,710,000	.91.6070	23,552,108	25,710,000	25,710,000					4.279	4.279	MS	323,927	550,065	05/01/2023	03/15/2032
55903V-BD-4	Warnermedia Holdings Inc. Sr Nt		1		2.C FE	16,670,000	.88.2810	14,716,443	16,670,000	16,670,000					5.050	5.050	MS	247,874	420,918	05/01/2023	03/15/2042
55903V-BE-2	Warnermedia Holdings Inc. Sr Nt		1		2.C FE	54,775,990	.86.2180	48,079,691	55,765,000	54,787,279		11,289			5.141	5.260	MS	844,136	1,433,439	05/01/2023	03/15/2052
559080-AF-3	Magellan Midstream Partn Sr Nt		1		2.B FE	1,805,540	.78.4640	1,569,272	2,000,000	1,831,881		5,308			4.200	4.886	JD	7,000	84,000	06/29/2018	12/01/2042
559080-AQ-1	Magellan Midstream Partn Sr Nt		1		2.B FE	14,328,249	.93.9190	12,772,943	13,600,000	14,218,436		(18,429)			5.150	4.792	AO	147,862	700,400	04/04/2017	10/15/2043
559080-AK-2	Magellan Midstream Partn Sr Nt		2		2.B FE	11,815,461	.99.8070	10,878,930	10,900,000	11,137,468		(116,905)			5.000	3.812	MS	181,667	545,000	03/06/2018	03/01/2026
559080-AP-1	Magellan Midstream Partn Sr Nt		1		2.B FE	15,051,937	.76.6240	11,539,589	15,060,000	15,052,766		152			3.950	3.953	MS	198,290	594,870	08/08/2019	03/01/2050
56081F-BP-4	Major League Baseball Tr Sr Sec Nt				1.F FE	7,000,000	.89.0640	6,234,480	7,000,000	7,000,000					4.010	4.010	JD	16,374	280,700	06/11/2018	12/10/2038
56081F-CA-6	Major League Baseball Tr Sr Sec Nt Ser 44				1.F FE	8,000,000	.97.9860	7,838,904	8,000,000	8,000,000					3.150	3.150	JD	14,700	252,000	06/10/2020	12/10/2024
56081F-CU-2	Major League Baseball Tr Sr Nt Ser 59				1.F FE	1,000,000	.83.2180	832,184	1,000,000	1,000,000					2.490	2.490	JD	1,453	24,900	12/10/2021	12/10/2033
56081F-DA-5	Major League Baseball Tr Sr Sec Nt				1.F FE	7,400,000	.100.8880	7,465,697	7,400,000	7,400,000					4.550	4.550	JD	19,641	334,829	12/12/2022	12/10/2028
56081F-DB-3	Major League Baseball Tr Sec Nt				1.F FE	15,000,000	.102.7170	15,407,580	15,000,000	15,000,000					5.640	5.640	JD	47,000		12/11/2023	12/10/2026
565849-AB-2	Marathon Oil Corp Sr Nt		1		2.C FE	1,122,102	.108.5640	977,074	900,000	1,058,765		(15,862)			6.800	4.232	MS	18,020	61,200	09/25/2019	03/15/2032
565849-AE-6	Marathon Oil Corp Nt		1		2.C FE	12,408,750	.106.0760	10,607,600	10,000,000	12,202,791		(114,013)			6.600	4.442	AO	165,000	660,000	02/25/2022	10/01/2037
565849-AM-8	Marathon Oil Corp Sr Nt	LS..	1		2.C FE	7,970,280	.88.7910	7,103,264	8,000,000	7,973,830		597			5.200	5.225	JD	34,667	416,000	06/19/2017	06/01/2045
565849-AP-1	Marathon Oil Corp Sr Nt		2		2.C FE	9,954,684	.97.6210	9,078,716	9,300,000	9,607,687		(87,030)			4.400	3.331	JJ	188,687	409,200	10/29/2019	07/15/2027
57169*-AX-5	Mars Inc Sr Nt Ser N		1		1.E	25,000,000	.95.2530	23,813,250	25,000,000	25,000,000					2.720	2.720	MS	177,556	680,000	09/27/2016	09/27/2026
57169*-BF-3	Mars Inc Sr Nt Ser U-1		1		1.E	25,000,000	.96.9400	24,235,100	25,000,000	25,000,000					3.530	3.530	MS	225,528	882,500	03/29/2017	03/29/2027
57169*-BL-0	Mars Inc Sr Nt Ser X				1.E	10,000,000	.91.1970	9,119,720	10,000,000	10,000,000					4.070	4.070	MS	104,011	407,000	03/29/2017	03/29/2037
573284-AW-6	Martin Marietta Materials Inc Sr Nt				2.B FE	24,394,622	.85.2480	20,808,964	24,410,000	24,398,216		1,410			2.400	2.407	JJ	270,137	585,840	06/23/2021	07/15/2031
573284-AX-4	Martin Marietta Materials Inc Sr Nt				2.B FE	33,429,389	.74.4560	25,091,807	33,700,000	33,443,616		5,696			3.200	3.242	JJ	497,262	1,078,400	06/23/2021	07/15/2051
57456F-AA-3	Mas RNG Holdings LLC Ser A (Project Peachtree)				2.C PL	4,052,044	.91.0000	3,687,360	4,052,044	4,052,044					3.650	3.650	JD	4,519	147,900	03/08/2022	12/31/2039
57456F-AB-1	Mas RNG Holdings LLC Ser B (Project Peachtree)				2.C PL	10,133,345	.91.8000	9,302,411	10,133,345	10,133,345					3.650	3.650	JD	11,301	369,867	05/20/2022	12/31/2039
575767-AG-3	Mass Mutual Life ins Co Sub Nt				1.D FE	28,883,940	.125.3350	29,140,318	23,250,000	28,804,841		(79,099)			8.875	6.412	JD	171,953	1,031,719	08/06/2023	06/01/2039
575767-AT-5	Mass Mutual Life ins Co Sr Nt	1			1.D FE	16,711,878	.103.7490	16,599,872	16,000,000	16,701,192		(10,322)			5.672	5.368	JD	75,627	904,999	12/15/2022	12/01/2052
57636Q-AG-9	Mastercard Inc Sr Nt		1		1.D FE	7,192,050	.96.4400	7,233,008	7,500,000	7,387,475		36,404			2.950	3.501	MM	24,583	221,250	03/06/2018	11/21/2026
57636Q-AJ-3	Mastercard Inc Sr Nt		2		1.D FE	2,992,980	.97.7580	2,932,728	3,000,000	2,996,786		707			3.500	3.528	FA	36,458	105,000	02/21/2018	02/26/2028
57636Q-AM-6	Mastercard Inc Sr Nt		1		1.D FE	20,971,020	.94.0440	19,749,177	21,000,000	20,983,266		2,808			2.950	2.966	JD	51,625	619,500	05/28/2019	06/01/2029
57636Q-AP-9	Mastercard Inc Sr Nt		1		1.D FE	19,212,655	.95.4440	18,373,009	19,250,000	19,225,282		3,503			3.350	3.373	MS	170,175	644,875	03/24/2020	03/26/2030
57636Q-AU-2	Mastercard Inc Sr Nt		1		1.E FE	1,998,120	.103.3750	2,067,504	2,000,000	1,998,242		122			4.850	4.862	MS	30,178	48,500	03/06/2023	03/09/2033
578454-AD-2	Mayo Clinic Ser 2016 Nt		1		1.C FE	22,000,000	.89.0680	19,594,850	22,000,000	22,000,000					4.128	4.128	MM	116,043	908,160	03/10/2016	11/15/2052
579780-AN-7	McCormick & Co Inc Sr Nt		1		2.B FE	19,990,570	.95.5560	19,111,100	20,000,000	19,995,735		871			3.400	3.405	FA	256,889	680,000	08/11/2017	08/15/2027
579780-AP-2	McCormick & Co Inc Sr Nt		2		2.B FE	11,109,670	.86.3590	9,499,468	11,000,000	11,095,607		(2,477)			4.200	4.141	FA	174,533	462,000	08/16/2017	08/15/2047
579780-AT-4	McCormick & Co Inc Sr Unsecured				2.B FE	1,285,489	.100.4830	1,331,398	1,325,000	1,285,674		186			4.950	5.359	AO	13,846		12/11/2023	04/15/2033
58013M-ER-1	McDonalds Corp Sr Nt				2.A FE	7,193,056	.82.8210	8,476,678	10,235,000	7,206,505		13,449			3.625	6.292	MM	61,836		10/31/2023	05/01/2043
58013M-EU-4	McDonalds Corp Sr Nt MTN		1		2.A FE	6,935,460	.86.0400	6,862,814	7,000,000	6,966,053		9,545			3.375	3.522	MM	22,969	236,250	04/10/2018	05/26/2025
58013M-FB-5	McDonalds Corp Sr Nt				2.A FE	4,050,480	.97.4270	3,897,072	4,000,000	4,020,969		(6,687)			3.500	3.311	MS	46,667	140,000	04/17/2019	03/01/2027
58013M-FF-6	McDonalds Corp Sr Nt		1		2.A FE	59,754,124	.97.6130	58,567,740	60,000,000	59,880,411		23,440			3.800	3.848	AO	570,000	2,280,000	04/18/2019	04/01/2028
58013M-FH-2	McDonalds Corp Sr MTN		1		2.A FE	26,846,291	.92.9360	19,330,750	20,800,000	26,384,811		(157,511)			4.450	2.897	MS	308,533	925,600	01/21/2021	09/01/2048

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
58013M-FR-0	McDonalds Corp Sr MTN .....	.....	.....	1	.. 2.A FE	5,675,805	..88.5830	3,986,222	4,500,000	5,591,654 .....	.....	(28,319) .....	.....	.....	..4.200	2.862	AO	47,250	189,000	12/08/2020	04/01/2050
58013M-FT-6	McDonalds Corp Sr Nt .....	.....	.....	1	.. 2.A FE	8,182,384	102.0780	8,778,742	8,600,000	8,183,025 .....	.....	641 .....	.....	.....	..5.150	5.487	MS	137,791 .....	.....	12/04/2023	09/09/2052
581557-AM-7	McKesson Corp Deb .....	.....	.....	1	.. 2.A FE	12,112,100	108.9320	10,893,180	10,000,000	10,577,925 .....	.....	(162,276) .....	.....	.....	..7.650	5.630	MS	255,000	765,000	02/24/2011	03/01/2027
581557-BC-8	McKesson Corp Sr Nt .....	.....	.....	1	.. 2.A FE	11,446,510	90.5500	9,960,533	11,000,000	11,363,124 .....	.....	(10,687) .....	.....	.....	..4.883	4.629	MS	158,155	537,130	08/21/2014	03/15/2044
581557-BE-4	McKesson Corp Sr Nt .....	.....	.....	1	.. 2.A FE	10,206,700	99.5870	9,958,740	10,000,000	10,005,636 .....	.....	(27,249) .....	.....	.....	..3.796	3.514	MS	111,771	379,600	08/21/2015	03/15/2024
58155Q-AE-3	McKesson Corp Sr Nt .....	.....	.....	1	.. 2.A FE	5,419,480	103.1370	5,672,546	5,500,000	5,437,958 .....	.....	2,000 .....	.....	.....	..6.000	6.107	MS	110,000	330,000	02/23/2011	03/01/2041
585055-AY-2	Medtronic Inc Sr Nt .....	.....	.....	1	.. 1.G FE	14,691,450	88.5390	13,280,850	15,000,000	14,762,365 .....	.....	7,954 .....	.....	.....	..4.000	4.120	AO	150,000	600,000	03/19/2013	04/01/2043
585055-BU-9	Medtronic Inc Sr Nt .....	.....	.....	1	.. 1.G FE	24,933,000	97.7380	24,434,450	25,000,000	24,944,219 .....	.....	1,518 .....	.....	.....	..4.625	4.642	MS	340,451	1,156,250	09/02/2015	03/15/2045
58933Y-AW-5	Merck & Co Inc Sr Nt .....	.....	.....	1	.. 1.E FE	1,545,012	88.6510	1,595,709	1,800,000	1,545,334 .....	.....	322 .....	.....	.....	..4.000	4.993	MS	22,800 .....	.....	12/07/2023	03/07/2049
58933Y-AX-3	Merck & Co Inc Sr Nt .....	.....	.....	1	.. 1.E FE	10,230,000	96.0650	9,606,530	10,000,000	10,126,409 .....	.....	(23,265) .....	.....	.....	..3.400	3.122	MS	107,667	340,000	04/11/2019	03/07/2029
58933Y-BE-4	Merck & Co Inc Sr Nt .....	.....	.....	1	.. 1.E FE	15,712,246	85.4850	13,459,277	15,744,680	15,718,368 .....	.....	3,004 .....	.....	.....	..2.150	2.173	JD	19,746	338,511	12/07/2021	12/10/2031
58933Y-BF-1	Merck & Co Inc Sr Nt .....	.....	.....	1	.. 1.E FE	1,072,528	69.0230	1,104,374	1,600,000	1,073,040 .....	.....	512 .....	.....	.....	..2.750	4.935	JD	2,567 .....	.....	12/07/2023	12/10/2051
58933Y-BM-6	Merck & Co Inc Sr Nt .....	.....	2 .....	.....	.. 1.E FE	4,588,592	103.1310	4,744,003	4,600,000	4,588,624 .....	.....	32 .....	.....	.....	..5.000	5.016	MN	28,111 .....	.....	12/07/2023	05/17/2053
59073E-AB-2	Mesquite Power Ser 17-A Sec Nt .....	.....	.....	.....	.. 2.A PL	15,000,000	88.5400	13,281,033	15,000,000	15,000,000 .....	.....	.....	.....	.....	..4.640	4.668	MJSD	1,933	696,000	11/22/2017	12/31/2046
591894-CC-2	Metropolitan Edison Company Nt .....	.....	.....	1	.. 2.B FE	15,128,540	96.9310	14,539,710	15,000,000	15,072,541 .....	.....	(14,018) .....	.....	.....	..4.300	4.184	JJ	297,417	645,000	10/31/2019	01/15/2029
59217G-BY-4	Met Life Global Funding I Sr Nt .....	.....	.....	.....	.. 1.D FE	54,042,150	96.2330	51,003,702	53,000,000	53,344,712 .....	.....	(110,630) .....	.....	.....	..3.450	3.216	JD	66,029	1,828,500	08/28/2018	12/18/2026
59217G-CK-3	Met Life Global Funding I Secured Nt .....	.....	.....	.....	.. 1.D FE	17,473,600	93.7930	16,413,810	17,500,000	17,494,262 .....	.....	943 .....	.....	.....	..3.000	3.007	MS	148,750	525,000	06/20/2019	09/19/2027
59217G-DC-0	Met Life Global Funding I Secured Nt .....	.....	.....	.....	.. 1.D FE	24,478,930	91.2360	22,352,771	24,500,000	24,487,711 .....	.....	2,038 .....	.....	.....	..3.050	3.060	JD	222,970	747,250	06/11/2019	06/17/2029
59447#-AG-8	Michigan Electric Transmission Sr Sec Nt .....	.....	.....	.....	.. 1.F	20,000,000	81.4150	16,283,080	20,000,000	20,000,000 .....	.....	.....	.....	.....	..3.900	3.900	AO	140,833	780,000	04/26/2016	04/26/2046
594918-BJ-2	Microsoft Corp Sr Nt .....	.....	.....	1	.. 1.A FE	9,997,400	97.7090	9,770,940	10,000,000	9,999,460 .....	.....	281 .....	.....	.....	..3.125	3.128	MN	50,347	312,500	10/29/2015	11/03/2025
594918-BL-7	Microsoft Corp Sr Nt .....	.....	.....	1	.. 1.A FE	32,463,757	98.8440	30,740,360	31,100,000	32,266,222 .....	.....	(33,352) .....	.....	.....	..4.450	4.183	MN	222,970	1,383,950	08/08/2017	11/03/2045
594918-CA-0	Microsoft Corp Sr Nt .....	.....	.....	1	.. 1.A FE	3,989,240	97.0090	3,880,356	4,000,000	3,990,669 .....	.....	234 .....	.....	.....	..4.250	4.266	FA	68,472	170,000	01/30/2017	02/06/2047
595112-BS-1	Micron Technology Inc Sr Unsecured Nt .....	.....	.....	1	.. 2.C FE	16,000,000	84.0040	13,440,608	16,000,000	16,000,000 .....	.....	.....	.....	.....	..2.703	2.703	AO	91,301	432,480	10/18/2021	04/15/2032
595112-BU-6	Micron Technology Inc Sr Unsecured Nt .....	.....	.....	1	.. 2.C FE	10,000,000	73.1960	7,319,640	10,000,000	10,000,000 .....	.....	3,477 .....	.....	.....	..3.477	3.477	MN	57,950	347,700	10/18/2021	11/01/2051
595112-BV-4	Micron Technology Inc Sr Nt .....	.....	.....	.....	.. 2.C FE	7,590,800	108.1900	7,796,157	7,206,000	7,588,186 .....	.....	(2,614) .....	.....	.....	..6.750	5.643	MN	81,068 .....	.....	12/13/2023	11/01/2029
59523U-AU-1	Mid-America Apartments Sr Nt .....	.....	.....	1	.. 1.G FE	3,899,155	65.8190	2,603,138	3,955,000	3,902,063 .....	.....	1,220 .....	.....	.....	..2.875	2.946	MS	33,480	113,706	08/05/2021	09/15/2051
59524Q-AA-3	Mid-Atlantic Interstate Sr Nt .....	.....	.....	.....	.. 2.A FE	44,687,251	96.7790	43,260,258	44,700,000	44,694,063 .....	.....	1,212 .....	.....	.....	..4.100	4.103	MN	234,178	1,832,700	06/08/2018	05/15/2028
595620-AL-9	MidAmerican Energy Co 1st Mtg .....	.....	.....	1	.. 1.F FE	995,280	94.5880	945,882	1,000,000	996,215 .....	.....	113 .....	.....	.....	..4.800	4.830	MS	14,133	48,000	09/12/2013	09/15/2043
595620-AP-0	MidAmerican Energy Co 1st Mtg Bd .....	.....	.....	1	.. 1.F FE	10,485,510	87.7210	9,210,705	10,500,000	10,487,983 .....	.....	317 .....	.....	.....	..4.250	4.258	MN	74,375	446,250	10/05/2015	05/01/2046
595620-AT-2	MidAmerican Energy Co 1st Mtg Bd .....	.....	.....	1	.. 1.F FE	24,478,195	95.6790	23,441,282	24,500,000	24,487,203 .....	.....	2,154 .....	.....	.....	..3.650	3.661	AO	188,786	894,250	10/07/2019	07/15/2029
595620-AU-9	MidAmerican Energy Co 1st Mtg Bd .....	.....	.....	.....	.. 1.F FE	1,490,850	87.7180	1,315,776	1,500,000	1,491,673 .....	.....	177 .....	.....	.....	..4.250	4.286	JJ	29,396	63,750	01/07/2019	07/15/2049
59562V-AM-9	MidAmerican Energy Hldings Co Nt .....	.....	.....	1	.. 1.G FE	6,680,301	108.6310	5,555,374	5,114,000	6,264,851 .....	.....	(72,447) .....	.....	.....	..6.125	3.809	AO	78,308	313,233	09/07/2017	04/01/2036
59562V-AP-2	MidAmerican Energy Hldings Co Sr Nt .....	.....	.....	1	.. 1.G FE	1,208,858	106.8990	1,068,991	1,000,000	1,165,180 .....	.....	7,603 .....	.....	.....	..5.950	4.312	MN	59,500	59,500	08/30/2018	05/15/2037
607120-FL-1	Mobile Airport Authority Sr Nt Ser A1 .....	.....	.....	.....	.. 1.F	13,087,610	87.3640	11,433,820	13,087,610	13,087,610 .....	.....	.....	.....	.....	..3.180	3.193	FIAN	60,116	416,186	06/17/2019	05/09/2039
60871R-AD-2	Molson Coors Brewing Co Co Gtd Nt .....	.....	.....	1	.. 2.B FE	9,356,050	96.9950	8,729,577	9,000,000	9,280,985 .....	.....	(9,663) .....	.....	.....	..5.000	4.741	MN	75,000	450,000	08/18/2014	05/01/2042
60871R-AG-5	Molson Coors Brewing Co Sr Nt .....	.....	.....	1	.. 2.B FE	14,837,550	95.8020	14,370,225	15,000,000	14,949,724 .....	.....	18,408 .....	.....	.....	..3.000	3.137	JJ	207,500	450,000	11/15/2016	07/15/2026
609207-AM-7	Mondelez International Sr Nt .....	.....	.....	1	.. 2.B FE	41,728,746	98.9970	41,578,530	42,000,000	41,868,139 .....	.....	27,060 .....	.....	.....	..4.125	4.205	MN	259,875	1,732,500	06/05/2018	05/07/2028
609207-AP-0	Mondelez International Sr Nt .....	.....	.....	1	.. 2.B FE	21,642,060	87.6780	19,289,182	22,000,000	21,677,393 .....	.....	6,943 .....	.....	.....	..4.625	4.727	MN	152,625	1,017,500	05/03/2018	05/07/2048
615369-AE-5	Moody's Corp Sr Nt .....	.....	.....	.....	.. 2.A FE	4,946,540	101.9190	4,586,360	4,500,000	4,693,173 .....	.....	(11,332) .....	.....	.....	..5.250	4.589	JJ	108,937	236,250	10/17/2018	07/15/2044
615369-AM-7	Moody's Corp Sr Nt .....	.....	LS .....	.....	.. 2.A FE	55,211,559	95.4270	54,107,109	56,700,000	55,998,428 .....	.....	157,373 .....	.....	.....	..3.250	3.580	JJ	849,712	1,842,750	10/17/2018	01/15/2028
615369-AP-0	Moody's Corp Sr Nt .....	.....	LS .....	.....	.. 2.A FE	26,325,735	99.1850	26,283,919	26,500,000	26,402,443 .....	.....	16,810 .....	.....	.....	..4.250	4.331	FA	469,271	1,126,250	12/04/2018	02/01/2029
615369-AO-8	Moody's Corp Sr Nt .....	.....	.....	1	.. 2.A FE	17,699,040	94.7620	17,057,070	18,000,000	17,724,133 .....	.....	5,483 .....	.....	.....	..4.875	4.983	JD	34,125	877,500	12/03/2018	12/17/2048
615394-AM-5	Moog Inc Sr Nt .....	.....	.....	1	.. 3.C FE	9,669,443	94.7720	9,213,695	9,722,000	9,656,932 .....	.....	5,561 .....	.....	.....	..4.250	4.342	JD	18,364	413,185	11/28/2022	12/15/2027
617446-8G-7	Morgan Stanley Dean Witter Sr Nt Fix to Float 1/23/29 .....	.....	.....	1	.. 1.G FE	4,484,640	97.5060	3,900,224	4,000,000	4,281,995 .....	.....	(50,758) .....	.....	.....	..4.431	2.922	JJ	77,789	177,240	10/29/2019	01/23/2030

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
617446-8Y-8	Morgan Stanley Dean Witter Sr Nt Fixed to Float	1 .....	.....	.....	1.E FE	7,600,000	66.9040	5,084,674	7,600,000	7,600,000 .....	.....	.....	.....	.....	2.802	2.802	JJ	92,279	212,952	01/20/2021	01/25/2052
61744Y-AK-4	Morgan Stanley MT Nt	1 .....	.....	.....	1.G FE	23,000,000	95.4400	21,951,246	23,000,000	23,000,000 .....	.....	.....	.....	.....	3.591	3.591	JJ	364,786	825,930	07/19/2017	07/22/2028
61744Y-AP-3	Morgan Stanley Sr Nt Fix to Float 1/24/28	1 .....	.....	.....	1.G FE	20,010,958	95.4340	19,086,840	20,000,000	20,004,949 .....	.....	(1,108) .....	.....	.....	3.772	3.765	JJ	329,002	754,400	01/18/2018	01/24/2029
61746B-DZ-6	Morgan Stanley Sr Nt	1 .....	.....	.....	1.G FE	997,950	97.9870	979,866	1,000,000	999,508 .....	.....	224 .....	.....	.....	3.875	3.900	JJ	16,576	38,750	01/22/2016	01/27/2026
61747Y-DY-8	Morgan Stanley Sr Nt	1 .....	.....	.....	1.G FE	19,016,400	90.6100	18,122,080	20,000,000	19,177,788 .....	.....	22,727 .....	.....	.....	4.300	4.607	JJ	367,889	860,000	09/16/2015	01/27/2045
61747Y-EF-8	Morgan Stanley Fixed to Float Sub Nt	2 .....	.....	.....	2.A FE	18,556,000	79.4820	14,748,754	18,556,000	18,556,000 .....	.....	.....	.....	.....	2.484	2.484	MS	134,438	460,931	09/13/2021	09/16/2036
61747Y-ES-0	Morgan Stanley Sub Nt Fix to Float	2 .....	.....	.....	2.A FE	10,500,000	97.3100	10,217,550	10,500,000	10,500,000 .....	.....	.....	.....	.....	5.297	5.297	AO	109,692	556,185	04/18/2022	04/20/2037
61761J-ZN-2	Morgan Stanley Sub Nt .....	.....	.....	.....	2.A FE	5,978,400	97.1170	5,827,020	6,000,000	5,992,992 .....	.....	1,943 .....	.....	.....	3.950	3.988	AO	44,767	237,000	04/20/2015	04/23/2027
61773*-AA-5	Morongo Transmission LLC Sr Nt .....	.....	.....	.....	1.G PL	22,510,248	80.0360	18,016,276	22,510,248	22,510,248 .....	.....	.....	.....	.....	3.320	3.333	MJSD	2,076	747,340	07/12/2021	07/12/2051
61945C-AB-9	Mosaic Co Sr Nt .....	.....	.....	.....	2.B FE	708,539	89.7310	737,588	822,000	708,719 .....	.....	180 .....	.....	.....	4.875	6.157	MN	5,120 .....	.....	12/12/2023	11/15/2041
61945C-AD-5	Mosaic Co Sr Nt	1 .....	.....	.....	2.B FE	2,308,940	102.2670	2,045,338	2,000,000	2,229,891 .....	.....	(19,886) .....	.....	.....	5.450	3.969	MN	13,928	109,000	10/04/2019	11/15/2033
61945C-AE-3	Mosaic Co Sr Nt .....	.....	.....	.....	2.B FE	20,240,336	99.0050	17,909,914	18,090,000	20,001,051 .....	.....	(63,003) .....	.....	.....	5.625	4.782	MN	130,022	858,206	12/08/2023	11/15/2043
61945C-AG-8	Mosaic Co Sr Nt	1 .....	.....	.....	2.B FE	4,842,636	97.6170	4,490,377	4,600,000	4,721,004 .....	.....	(30,923) .....	.....	.....	4.050	3.275	MN	23,805	186,300	11/14/2019	11/15/2027
61945C-AH-6	Mosaic Co Sr Nt	1 .....	.....	.....	2.B FE	22,932,503	102.2510	23,415,365	22,900,000	22,931,974 .....	.....	(529) .....	.....	.....	5.375	5.342	MN	82,058 .....	.....	12/05/2023	11/15/2028
620076-AK-5	Motorola Solutions Inc Deb .....	.....	.....	.....	2.C FE	10,202,300	101.1820	10,118,160	10,000,000	10,032,522 .....	.....	(17,969) .....	.....	.....	6.500	6.291	MS	216,667	650,000	05/06/2010	09/01/2025
620076-BL-2	Motorola Solutions Inc Sr Nt	1 .....	.....	.....	2.C FE	549,545	99.5620	497,811	500,000	526,201 .....	.....	(6,224) .....	.....	.....	4.600	3.160	FA	8,178	23,000	01/24/2020	02/23/2028
620076-BN-8	Motorola Solutions Inc Sr Nt	1 .....	.....	.....	2.C FE	11,960,688	99.4710	10,643,418	10,700,000	11,458,109 .....	.....	(133,850) .....	.....	.....	4.600	3.100	MN	51,954	492,200	01/27/2020	05/23/2029
620076-BW-8	Motorola Solutions Inc Sr Nt	1 .....	.....	.....	2.C FE	24,666,161	103.2580	25,504,751	24,700,000	24,670,319 .....	.....	2,592 .....	.....	.....	5.600	5.618	JD	115,267	1,383,200	05/17/2022	06/01/2032
623115-AC-6	Mt Sinai Hospital Sec Nt Ser 2017	1 .....	.....	.....	1.G FE	3,500,000	88.4460	3,095,624	3,500,000	3,500,000 .....	.....	.....	.....	.....	3.831	3.831	JJ	67,043	134,085	12/14/2017	07/01/2035
623115-AD-4	Mt Sinai Hospital Sec Nt Ser 2017	1 .....	.....	.....	1.G FE	16,331,168	82.4370	13,515,546	16,395,000	16,341,203 .....	.....	1,863 .....	.....	.....	3.981	4.006	JJ	326,342	652,685	02/05/2018	07/01/2048
626717-AG-7	Murphy Oil Corp Sr Nt	1 .....	.....	.....	3.A FE	14,647,040	88.4550	13,268,235	15,000,000	14,707,332 .....	.....	7,643 .....	.....	.....	6.375	6.556	JD	79,688	900,000	04/17/2014	12/01/2042
62829D-ZB-5	Mutual of Omaha Global Sec Nt .....	.....	.....	.....	1.E FE	49,674,657	102.1430	50,702,962	49,639,000	49,674,312 .....	.....	(345) .....	.....	.....	5.450	5.433	JD	142,781 .....	.....	12/06/2023	12/12/2028
628530-BC-0	Mylan Inc Sr Nt	1 .....	.....	.....	2.C FE	9,938,200	86.9750	8,697,470	10,000,000	9,949,293 .....	.....	1,386 .....	.....	.....	5.400	5.442	MN	48,000	540,000	11/19/2013	11/29/2043
62886H-AP-6	NCL Corporation Ltd Sr Nt	1 .....	.....	.....	5.A FE	5,500,000	97.2310	5,347,683	5,500,000	5,500,000 .....	.....	.....	.....	.....	3.625	3.625	JD	8,861	199,375	12/02/2019	12/15/2024
62912X-AF-1	NGPL Pipeco LLC Sr Nt	2 .....	.....	.....	2.C FE	37,349,393	97.8970	35,352,384	36,112,000	36,606,582 .....	.....	(145,438) .....	.....	.....	4.875	4.399	FA	665,063	1,760,460	11/14/2019	08/15/2027
62927*-AN-6	NFL Ventures LP Nt .....	.....	.....	.....	1.E FE	12,252,920	95.9910	11,761,737	12,252,920	12,252,920 .....	.....	.....	.....	.....	4.010	4.010	AO	103,728	491,342	10/15/2018	04/15/2035
62927*-AE-8	NHL US Funding LP Term Nt Ser 5 .....	.....	.....	.....	2.B PL	21,712,707	95.6750	20,773,589	21,712,707	21,712,707 .....	.....	.....	.....	.....	4.220	4.242	MJSD	48,359	916,276	07/12/2018	07/12/2030
62927*-AG-3	NHL US Funding LP Sr Nt Ser 7 .....	.....	.....	.....	2.B PL	6,000,000	90.2070	5,412,426	6,000,000	6,000,000 .....	.....	.....	.....	.....	3.290	3.304	MJSD	10,418	197,400	08/13/2020	08/13/2030
62927*-AL-2	NHL US Funding LP Nt Ser 11 .....	.....	.....	.....	2.B PL	2,981,685	82.6120	2,463,227	2,981,685	2,981,685 .....	.....	.....	.....	.....	2.940	2.951	MJSD	4,627	87,662	10/19/2021	10/19/2033
62928*-AC-1	NHL Canada Funding LP Term Nt Ser 5 .....	.....	.....	.....	2.B PL	8,287,293	95.6750	7,928,851	8,287,293	8,287,293 .....	.....	.....	.....	.....	4.220	4.242	MJSD	18,458	349,724	07/12/2018	07/12/2030
62928*-AE-7	NHL Canada Funding LP Nt Ser 11 .....	.....	.....	.....	2.B PL	402,930	82.6120	332,868	402,930	402,930 .....	.....	.....	.....	.....	2.940	2.951	MJSD	625	11,846	10/19/2021	10/19/2033
62928C-AA-0	NGPL Pipeco LLC Sr Nt .....	.....	.....	.....	2.C FE	43,706,272	86.8660	37,713,048	43,415,000	43,641,588 .....	.....	(26,264) .....	.....	.....	3.250	3.172	JJ	650,622	1,410,988	05/27/2021	07/15/2031
629377-CR-1	NRG Energy Inc Sr Nt	1 .....	.....	.....	3.B FE	6,885,631	86.0190	6,199,389	7,207,000	6,906,920 .....	.....	27,095 .....	.....	.....	3.625	4.198	FA	98,696	261,254	07/25/2022	02/15/2031
629377-CT-7	NRG Energy Inc 1st Lien Ser 144A .....	.....	.....	.....	2.C FE	24,781,092	105.8190	26,454,800	25,000,000	24,794,205 .....	.....	13,113 .....	.....	.....	7.000	7.123	MS	515,278	904,167	03/02/2023	03/15/2033
62952E-AE-7	NYU Hospitals Center Nt	1 .....	.....	.....	1.F FE	10,458,480	89.5610	8,956,140	10,000,000	10,397,837 .....	.....	(10,344) .....	.....	.....	4.368	4.098	JJ	218,400	436,800	06/20/2017	07/01/2047
62979*-AJ-6	NSA OP, LTD Sr Nt Ser I .....	.....	.....	.....	2.A FE	27,000,000	82.7830	22,351,356	27,000,000	27,000,000 .....	.....	.....	.....	.....	2.810	2.810	MN	65,333	758,700	12/14/2021	11/30/2031
62979*-AM-9	NSA OP, LTD Sr Nt Ser L .....	.....	.....	.....	2.A FE	10,000,000	96.2600	9,626,030	10,000,000	10,000,000 .....	.....	.....	.....	.....	5.060	5.060	MN	63,250	506,000	09/28/2022	11/16/2032
62979*-AN-7	NSA OP, LTD Sr Nt Ser M .....	.....	.....	.....	2.A FE	15,000,000	100.6090	15,091,410	15,000,000	15,000,000 .....	.....	.....	.....	.....	5.610	5.610	JJ	570,350	158,950	04/27/2023	07/05/2028
63254A-BD-9	National Australia Bk NY NATIONAL AUSTRALIA BK/NY .....	.....	.....	.....	1.D FE	2,500,000	98.2180	2,455,443	2,500,000	2,500,000 .....	.....	.....	.....	.....	3.500	3.500	JD	5,347	87,500	05/31/2022	06/09/2025
63636*-AB-2	National Hockey League Sr Sec Nt Ser B .....	.....	.....	.....	2.A PL	8,000,000	95.5140	7,641,128	8,000,000	8,000,000 .....	.....	.....	.....	.....	3.610	3.611	JD	16,847	288,800	08/10/2017	08/10/2027
637417-AJ-5	National Retail Properties Inc Sr Nt	2 .....	.....	.....	2.A FE	31,098,835	95.8800	30,202,326	31,500,000	31,365,720 .....	.....	42,211 .....	.....	.....	3.600	3.754	JD	50,400	1,134,000	12/09/2016	12/15/2026
637417-AL-0	National Retail Properties Inc Sr Nt	1 .....	.....	.....	2.A FE	24,297,429	97.2080	23,815,985	24,500,000	24,392,731 .....	.....	19,697 .....	.....	.....	4.300	4.402	AO	222,406	1,053,500	10/04/2018	10/15/2028
637417-AM-8	National Retail Properties Inc Sr Nt .....	.....	.....	.....	2.A FE	10,827,444	88.3090	9,758,089	11,050,000	10,847,046 .....	.....	4,069 .....	.....	.....	4.800	4.929	AO	111,973	530,400	11/26/2018	10/15/2048
637417-AN-6	National Retail Properties Inc Sr Nt	C .....	.....	.....	2.A FE	16,048,158	86.0820	13,859,266	16,100,000	16,066,485 .....	.....	4,853 .....	.....	.....	2.500	2.536	AO	84,972	402,500	02/18/2020	04/15/2030
637417-AQ-9	National Retail Properties Inc Sr Nt .....	.....	.....	.....	2.A FE	10,009,464	73.7430	7,521,776	10,200,000	10,020,239 .....	.....	3,819 .....	.....	.....	3.500	3.602	AO	75,367	357,000	03/01/2021	04/15/2051

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
637432-ND-3	National Rural Utilities Coop Sr Nt			1	1.E FE	4,996,950	..97.4250	4,871,255	5,000,000	4,999,631			335		..2.850	..2.857	JJ	60,958	142,500	01/20/2015	01/27/2025
641062-AF-1	Nestle Holdings Inc. Sr Nt			1	1.D FE	50,754,180	..97.3940	49,670,991	51,000,000	50,872,617			24,210		..3.625	..3.683	MS	498,135	1,848,750	09/17/2018	09/24/2028
641062-AN-4	Nestle Holdings Inc. Sr Nt			1	1.D FE	10,260,328	..89.6760	9,326,283	10,400,000	10,274,385			2,896		..4.000	..4.078	MS	112,089	416,000	09/17/2018	09/24/2048
649322-AA-2	NY & Presbyterian Hospital Unsecured Nt			1	1.C FE	25,000,000	..86.6720	21,668,100	25,000,000	25,000,000					..4.024	..4.024	FA	419,167	1,006,000	01/29/2015	08/01/2045
649322-AC-8	NY & Presbyterian Hospital Nt			1	1.C FE	6,999,790	..85.2150	5,965,036	7,000,000	7,000,018		(1)			..3.563	..3.563	FA	103,921	249,410	06/21/2016	08/01/2036
64952W-CH-4	New York Life Global Fdg Sec Nt				1.A FE	4,828,844	..94.3330	4,598,734	4,875,000	4,861,983		4,910			..2.350	..2.459	JJ	53,144	114,563	09/09/2016	07/14/2026
64952W-CX-9	New York Life Global Fdg Sec Nt				1.A FE	2,976,150	..93.9720	2,819,157	3,000,000	2,989,514		2,411			..3.000	..3.093	JJ	42,750	90,000	01/03/2018	01/10/2028
65034@-AA-9	Traffic Investors LLC (Newark Sr Secured Nt Ser A-1				2.B	4,371,394	..89.2330	3,900,726	4,371,394	4,371,394					..4.314	..4.353	MON	8,381	188,582	01/20/2022	12/15/2039
65034@-AB-7	Traffic Investors LLC (Newark Sr Secured Nt Ser A-2				2.B	3,477,156	..85.5120	2,973,386	3,477,156	3,477,156					..4.977	..5.029	MON	7,691	173,058	01/20/2022	03/15/2044
65034@-AC-5	CBN Investors LLC (Newark II) Sr Secured Nt Ser A-1				2.B	4,403,766	..89.2810	3,931,727	4,403,766	4,403,766					..4.314	..4.353	MON	8,443	189,978	01/20/2022	12/15/2039
65034@-AD-3	CBN Investors LLC (Newark II) Sr Secured Nt Ser A-2				2.B	3,503,208	..85.5120	2,995,663	3,503,208	3,503,208					..4.977	..5.029	MON	7,749	174,355	01/20/2022	03/15/2044
65034@-AE-1	ESN Invest LLC Sr Secured Nt Ser A-1				2.B	4,195,510	..89.2610	3,744,955	4,195,510	4,195,510					..4.314	..4.353	MON	8,044	180,994	01/20/2022	12/15/2039
65034@-AF-8	ESN Invest LLC Sr Secured Nt Ser A-2				2.B	3,337,306	..85.5120	2,853,797	3,337,306	3,337,306					..4.977	..5.029	MON	7,382	166,098	01/20/2022	03/15/2044
651229-AW-6	Newell Rubbermaid Inc Sr Nt			1	3.C FE	2,191,560	..98.0320	1,960,630	2,000,000	2,050,390		(21,151)			..4.700	..3.524	AO	23,500	91,500	07/19/2016	04/01/2026
651229-AY-2	Newell Rubbermaid Inc Sr Nt			1	3.C FE	6,294,260	..82.5390	4,952,352	6,000,000	6,257,505		(5,673)			..6.000	..5.658	AO	90,000	352,500	03/21/2016	04/01/2046
651639-AX-4	Newmont Mining Corp Sr Nt			1	2.A FE	21,351,785	..91.4790	19,210,611	21,000,000	21,216,147		(36,443)			..2.800	..2.596	AO	147,000	588,000	02/06/2020	10/01/2029
651639-AY-2	Newmont Mining Corp Sr Nt			1	2.A FE	1,380,316	..86.5330	1,211,466	1,400,000	1,385,526		1,950			..2.250	..2.417	AO	7,875	31,500	04/08/2021	10/01/2030
65339K-AT-7	Nextera Energy Capital Sr Nt			1	2.A FE	17,293,816	..96.4410	16,105,714	16,700,000	16,913,190		(64,702)			..3.550	..3.113	MN	98,808	592,850	08/10/2017	05/01/2027
65339K-BM-1	Nextera Energy Capital Sr Nt			1	2.A FE	9,012,960	..89.8840	8,089,578	9,000,000	9,008,487		(1,354)			..2.750	..2.732	MN	41,250	247,500	10/29/2019	11/01/2029
65339K-BP-4	Nextera Energy Capital Sr Nt				2.A FE	11,087,650	..100.9200	11,161,774	11,060,000	11,076,473		(11,177)			..6.051	..5.917	MS	223,080	334,620	02/22/2023	03/01/2025
65339K-BZ-2	Nextera Energy Capital Sr Nt	C		1	2.A FE	13,096,332	..83.9310	10,995,013	13,100,000	13,097,171		315			..2.440	..2.443	JJ	147,390	319,640	12/08/2021	01/15/2032
65339K-CA-6	Nextera Energy Capital Sr Nt			1	2.A FE	14,986,775	..67.4070	10,111,095	15,000,000	14,987,680		267			..3.000	..3.004	JJ	207,500	450,000	12/09/2021	01/15/2052
65339K-CG-3	Nextera Energy Capital Sr Nt				2.A FE	2,499,375	..99.1160	2,477,893	2,500,000	2,499,678		208			..4.450	..4.459	JD	3,399	111,250	06/21/2022	06/20/2025
65339K-CJ-7	Nextera Energy Capital Sr Nt			1	2.A FE	25,823,047	..100.9180	25,885,570	25,650,000	25,808,896		(14,310)			..5.000	..4.908	JJ	591,375	1,193,944	01/19/2023	07/15/2032
65342*-AA-8	NEXUS Gas Transmission, LLC NEXUS Gas Transmission, LLC				2.B PL	18,000,000	..99.9620	17,993,160	18,000,000	18,000,000					..5.360	..5.360	MN	160,800	482,400	05/01/2023	05/01/2028
65342Q-AB-8	NextEra Energy Operating Sr Nt				3.A FE	13,980,188	..96.2580	14,457,967	15,020,000	14,486,845		121,102			..4.500	..5.574	MS	199,015	630,900	04/11/2023	09/15/2027
65342Q-AC-6	NextEra Energy Operating Sr Nt			1	3.A FE	3,921,680	..96.9430	4,044,474	4,172,000	4,136,730		47,928			..4.250	..5.495	MS	52,208	177,310	01/10/2019	09/15/2024
65342Q-AK-8	NextEra Energy Operating Sr Nt				3.A FE	1,838,279	..99.2090	1,868,102	1,883,000	1,866,174		27,896			..4.250	..6.255	JJ	36,902	40,014	08/21/2023	07/15/2024
65364U-AS-5	Niagara Mohawk Pwr Corp Sr Nt				2.A FE	12,900,000	..103.8310	13,394,238	12,900,000	12,900,000					..5.783	..5.783	MS	217,585	746,007	09/12/2022	09/16/2052
65412V-AA-4	Nighthawk Solar Funding LLC Sr Nt			1	2.C PL	19,194,844	..86.6270	16,627,917	19,194,844	19,194,844					..3.330	..3.344	MJSD	1,776	639,188	11/18/2020	09/30/2044
65473P-AJ-4	NiSource Inc Sr Nt			1	2.B FE	11,955,720	..93.4240	11,210,928	12,000,000	11,970,407		4,082			..3.600	..3.644	MN	72,000	432,000	04/07/2020	05/01/2030
65473Q-AX-1	NiSource Finance Corp Sr Nt			1	2.B FE	1,390,662	..104.5420	1,353,815	1,295,000	1,386,286		(3,254)			..5.950	..5.314	JD	3,425	77,053	08/09/2022	06/15/2041
65473Q-BC-6	NiSource Finance Corp Sr Nt			1	2.B FE	2,600,913	..92.0650	1,800,799	1,956,000	2,536,233		(21,877)			..4.800	..2.821	FA	35,469	93,888	12/11/2020	02/15/2044
65473Q-BE-2	NiSource Finance Corp Sr Nt			1	2.B FE	20,955,689	..96.3900	19,759,950	20,500,000	20,665,871		(49,518)			..3.490	..3.216	MN	91,419	715,450	09/05/2017	05/15/2027
65473Q-BF-9	NiSource Finance Corp Sr Nt			1	2.B FE	38,395,855	..86.5750	29,597,259	34,187,000	37,956,128		(109,496)			..4.375	..3.645	MN	191,115	1,495,681	12/14/2020	05/15/2047
65473Q-BG-7	NiSource Finance Corp Sr Nt			2	2.B FE	38,827,313	..81.2450	32,772,729	40,338,000	38,901,276		22,622			..3.950	..4.175	MS	402,764	1,542,001	08/15/2023	03/30/2048
654740-BS-7	Nissan Motor Acceptance Corp Sr Nt			1	2.C FE	1,506,245	..91.9680	1,502,809	1,500,000	1,502,809		(1,290)			..2.000	..1.909	MS	9,333	30,000	04/14/2021	03/09/2026
654740-BT-5	Nissan Motor Acceptance Corp Sr Nt				2.C FE	16,036,311	..88.2440	14,116,329	15,997,000	16,021,387		(5,745)			..2.750	..2.709	MS	136,863	439,918	04/21/2021	03/09/2028
655844-AX-6	Norfolk Southern Corp Sr Nt			1	2.A FE	1,211,230	..103.5690	1,035,693	1,000,000	1,123,093		(20,700)			..5.640	..3.134	MN	6,893	56,400	07/02/2019	05/17/2029
655844-BO-0	Norfolk Southern Corp Sr Nt				2.A FE	12,583,993	..89.5650	10,926,954	12,200,000	12,539,945		(9,573)			..4.450	..4.251	JD	24,129	542,900	04/18/2019	06/15/2045
655844-BR-8	Norfolk Southern Corp Sr Nt			1	2.A FE	19,865,400	..92.3830	18,476,620	20,000,000	19,888,159		2,850			..4.650	..4.691	JJ	428,833	930,000	10/29/2015	01/15/2046

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
655844-BV-9	Norfolk Southern Corp Sr Nt	1			2.A FE	5,393,135	84.4790	4,646,340	5,500,000	5,401,143		1,773			4.050	4.158	FA	84,150	222,750	04/11/2019	08/15/2052
655844-BY-3	Norfolk Southern Corp Sr Nt	1			2.A FE	29,108,383	86.2560	26,057,166	30,209,000	29,155,657		11,425			4.150	4.379	FA	428,338	1,120,500	12/01/2023	02/28/2048
655844-BZ-0	Norfolk Southern Corp Sr Nt	1			2.A FE	36,397,010	97.4650	35,087,292	36,000,000	36,207,421		(44,045)			3.800	3.654	FA	570,000	1,368,000	04/30/2019	08/01/2028
655844-CC-0	Norfolk Southern Corp Sr Nt	1			2.A FE	8,933,760	85.3240	7,679,160	9,000,000	8,939,567		1,061			4.100	4.143	MN	47,150	369,000	04/29/2019	05/15/2049
655844-CQ-9	Norfolk Southern Corp Sr Nt	LS	2		2.A FE	1,440,264	98.8950	1,522,981	1,540,000	1,447,035		6,772			4.450	5.290	MS	22,843	39,785	02/21/2023	03/01/2033
655844-CR-7	Norfolk Southern Corp Sr Nt	1			2.A FE	5,182,291	102.6780	5,298,159	5,160,000	5,182,246		(45)			5.050	4.971	FA	107,851		12/06/2023	08/01/2030
655844-CS-5	Norfolk Southern Corp Sr Nt	1			2.A FE	9,703,614	104.2280	10,327,923	9,909,000	9,704,129		515			5.350	5.490	FA	219,416		12/05/2023	08/01/2054
662352-AB-9	North Shore Long Island Nt	1			1.G FE	8,850,437	106.6130	7,370,143	6,913,000	8,561,357		(51,509)			6.150	4.344	MN	70,858	425,150	09/21/2017	11/01/2043
665772-CJ-6	Northern States Pwr Co MN 1st Mtg Bd	1			1.E FE	1,660,482	79.7300	1,383,321	1,735,000	1,675,612		2,194			3.400	3.655	FA	22,285	58,990	03/31/2016	08/15/2042
665772-CL-1	Northern States Pwr Co MN 1st Mtg Bd	1			1.E FE	1,332,388	86.9020	1,086,278	1,250,000	1,317,500		(2,176)			4.125	3.744	MN	6,589	51,563	03/30/2016	05/15/2044
665772-CV-9	Northern States Pwr Co MN 1st Lien	1			1.E FE	4,963,950	92.5160	4,625,810	5,000,000	4,965,083		593			4.500	4.544	JD	18,750	225,000	05/02/2022	06/01/2052
665859-AT-1	Northern Trust Corp Sr Nt	1			1.E FE	29,962,500	97.0220	29,106,570	30,000,000	29,981,097		3,718			3.650	3.665	FA	450,167	1,095,000	07/31/2018	08/03/2028
666807-BH-4	Northrop Grumman Corp Sr Nt	1			2.A FE	39,542,325	95.9470	36,550,895	38,095,000	39,288,933		(41,237)			4.750	4.498	JD	150,793	1,809,513	11/15/2018	06/01/2043
666807-BJ-0	Northrop Grumman Corp Sr Nt	1			2.A FE	1,767,580	84.1480	1,682,966	2,000,000	1,804,584		5,333			3.850	4.573	AO	16,256	77,000	12/03/2015	04/15/2045
666807-BN-1	Northrop Grumman Corp Sr Nt	1			2.A FE	47,026,420	95.6800	48,318,249	50,500,000	48,806,177		377,756			3.250	4.161	JJ	756,799	1,641,250	11/19/2018	01/15/2028
666807-BP-6	Northrop Grumman Corp Sr Nt	C	1		2.A FE	39,236,006	86.1080	38,765,822	45,020,000	39,477,342		55,375			4.030	4.904	AO	383,020	1,121,146	12/01/2023	10/15/2047
667274-AC-8	Northwell Healthcare Inc Nt	1			1.G FE	12,274,000	84.8460	10,414,010	12,274,000	12,274,000					4.260	4.260	MN	87,145	522,872	09/19/2017	11/01/2047
667736-AA-2	Northwest Parkway Sr Sec Nt	2	C	PL	2.C PL	3,541,448	92.2980	3,268,686	3,541,448	3,541,448					3.180	3.180	MJSD	313	112,618	01/29/2020	03/31/2027
668444-AP-7	Northwestern University Ser 2017 Nt	2			1.B FE	9,308,439	78.4580	7,586,869	9,670,000	9,344,038		7,268			3.812	4.025	JD	30,718	368,620	09/12/2018	12/01/2050
66988A-AH-7	Novant Health Inc Sr Nt	1			1.D FE	6,000,000	70.2150	4,212,894	6,000,000	6,000,000					3.168	3.168	MN	31,680	190,080	04/08/2021	11/01/2051
66989H-AG-3	Novartis Capital Corp Nt	1			1.D FE	992,870	99.2580	992,576	1,000,000	999,714		808			3.400	3.484	MN	5,194	34,000	02/18/2014	05/06/2024
66989H-AH-1	Novartis Capital Corp Nt	1			1.D FE	18,101,856	96.1200	15,869,478	16,510,000	17,813,714		(41,638)			4.400	3.837	MN	110,984	726,440	02/24/2016	05/06/2044
670001-AE-6	Novelis Corp Sr Nt	1			3.C FE	2,618,743	94.2160	2,882,058	3,059,000	2,675,428		48,621			4.750	7.343	JJ	60,946	145,303	11/09/2022	01/30/2030
670001-AC-6	Novelis Corp Sr Nt	1			3.C FE	45,581	88.1780	48,498	55,000	46,735		819			3.875	6.397	FA	805	2,131	07/26/2022	08/15/2031
67080L-AA-3	Nuveen LLC Sr Nt	1			1.C FE	38,496,088	97.6470	37,642,919	38,550,000	38,521,078		5,141			4.000	4.017	MN	257,000	1,542,000	10/24/2018	11/01/2028
67103H-AJ-6	Oreilly Automotive Inc Sr Nt	LS	1		2.A FE	3,811,685	96.6280	3,913,438	4,050,000	3,834,020		14,933			4.200	5.211	AO	42,525	86,520	12/04/2023	04/01/2030
67103H-AK-3	Oreilly Automotive Inc Sr Nt	1			2.B FE	1,103,488	81.7400	1,147,635	1,404,000	1,106,109		2,621			1.750	5.336	MS	7,235		11/30/2023	03/15/2031
67103H-AL-1	Oreilly Automotive Inc Sr Nt	1			2.B FE	23,219,023	99.1010	23,342,297	23,554,000	23,248,830		19,589			4.700	4.887	JD	49,202	1,051,578	11/30/2023	06/15/2032
674003-C8-5	Oaktree Capital Management, L. Sr Nt	1			1.G FE	10,000,000	77.9110	7,791,080	10,000,000	10,000,000					3.060	3.060	JD	135,150	306,000	01/12/2022	01/12/2037
674599-CF-0	Occidental Petroleum Corp Sr Nt	1			2.C FE	11,472,054	79.6800	11,813,401	14,826,000	11,502,781		30,726			4.625	6.592	JD	30,476	342,851	07/27/2023	06/15/2045
674599-CL-7	Occidental Petroleum Corp Sr Nt	1			2.C FE	4,297,065	72.1440	4,364,718	6,050,000	4,310,791		13,726			4.100	6.525	FA	93,708	124,025	07/27/2023	02/15/2047
674599-DB-8	Occidental Petroleum Corp Sr Nt	1			2.C FE	8,879,251	100.7730	7,946,943	7,886,000	7,998,929		(219,213)			6.950	4.028	JJ	274,039	548,077	09/18/2019	07/01/2024
674599-DC-6	Occidental Petroleum Corp Sr Nt	LS	1		2.C FE	22,026,520	100.8330	21,213,204	21,038,000	21,349,931		(161,790)			5.550	4.731	MS	343,796	889,055	08/01/2023	03/15/2026
674599-DD-4	Occidental Petroleum Corp Sr Nt	1			2.C FE	1,180,064	112.2060	1,122,060	1,000,000	1,126,192		(13,693)			7.500	5.393	MN	12,500	75,000	09/18/2019	05/01/2031
674599-DE-2	Occidental Petroleum Corp Sr Nt	1			2.C FE	1,689,877	114.1610	1,712,420	1,500,000	1,637,565		(13,459)			7.875	6.351	MS	34,781	118,125	09/18/2019	09/15/2031
674599-DK-8	Occidental Petroleum Corp Sr Nt	1			2.C FE	10,941,514	79.0010	11,327,953	14,339,000	10,963,046		6,612			4.500	6.612	JJ	297,534		12/01/2023	07/15/2044
674599-DL-6	Occidental Petroleum Corp Sr Nt	LS	1		2.C FE	37,130,451	108.3340	39,433,503	36,400,000	37,070,020		(14,594)			6.600	6.434	MS	707,373	198,000	12/01/2023	03/15/2046
676310-AC-8	Oaktree Capital I LP Sr Nt	1			1.G FE	52,508,400	88.7920	48,028,786	54,091,100	54,091,100				1,636,600	2.580	2.580	JJ	616,368	1,557,001	06/08/2022	06/08/2037
67755H-AH-4	Ohio St Energy Partners LLC Secured Nt	1			1.G PL	10,000,000	77.3770	7,737,742	10,000,000	10,000,000					3.820	3.839	MJSD	1,061	382,000	11/06/2019	11/06/2049
67755H-AG-7	Ohio St Energy Partners LLC Sr Sec Nt Ser B	1			1.G PL	11,000,000	73.1300	8,044,295	11,000,000	11,000,000					3.020	3.032	MJSD	923	332,200	12/10/2021	12/10/2041
67755H-AJ-1	Ohio St Energy Partners LLC Sec Nt	1			1.G Z	15,000,000	107.5750	16,136,296	15,000,000	15,000,000					6.240	6.291	MJSD	2,600	88,400	11/27/2023	11/27/2033
67755H-AA-4	Ohio St Energy Partners LLC Hold Co Sr Nt Ser A	1			2.B PL	50,000,000	92.5940	46,297,000	50,000,000	50,000,000					4.350	4.373	MJSD	6,042	2,175,000	07/06/2017	07/06/2027
679574-AG-8	Old Dominion Elec 1st Mtg Bd	1			1.E FE	416,667	99.1660	413,191	416,667	416,667					6.210	6.210	JD	2,156	25,875	12/12/2002	12/01/2028
68217F-AA-0	Omnicom Group Inc Sr Nt	1			2.A FE	7,605,150	97.4560	7,309,208	7,500,000	7,530,701		(12,688)			3.600	3.412	AO	57,000	270,000	07/19/2017	04/15/2026
68233J-AH-7	Oncor Electric Delivery Sr Nt	1			1.F FE	4,803,775	102.3280	4,821,695	4,712,000	4,780,058					5.250	5.121	MS	62,532	247,380	05/31/2011	09/30/2040

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68233J-CM-4	Oncor Electric Delivery Sec Nt			1	. 1 F FE	8,688,700	.99.1830	9,918,290	10,000,000	8,691,598		2,898			.4.950	5.901	MS	145,750		11/07/2023	09/15/2052
682680-AW-3	ONEOK Inc Sr Nt			1	. 2 B FE	2,656,300	.97.2250	2,430,633	2,500,000	2,591,697		(16,613)			.4.350	3.537	MS	32,021	108,750	11/21/2019	03/15/2029
682680-AY-9	ONEOK Inc Sr Nt			1	. 2 B FE	22,900,557	.92.2280	20,382,344	22,100,000	22,607,638		(85,192)			.3.400	2.938	MS	250,467	751,400	02/03/2021	09/01/2029
682680-AZ-6	ONEOK Inc Sr Nt			1	. 2 B FE	9,071,820	.84.0510	7,564,554	9,000,000	9,066,711		(1,425)			.4.450	4.401	MS	133,500	400,500	03/02/2020	09/01/2049
682680-BB-8	ONEOK Inc Sr Nt			1	. 2 B FE	22,198,729	.89.9250	19,873,381	22,100,000	22,169,745		(10,811)			.3.100	3.040	MS	201,724	685,100	02/05/2021	03/15/2030
682680-BC-6	ONEOK Inc Sr Nt			1	. 2 B FE	9,186,384	.83.8360	7,712,912	9,200,000	9,187,341		249			.4.500	4.509	MS	121,900	414,000	03/05/2020	03/15/2050
682680-BE-2	ONEOK Inc Sr Nt			1	. 2 B FE	10,502,213	.106.9030	8,766,030	8,200,000	9,886,378		(220,992)			.6.350	2.981	JJ	240,101	520,700	04/08/2021	01/15/2031
683720-AA-4	Open Text Corp Sr Nt			2	. 3 C FE	3,730,000	.90.7830	3,386,187	3,730,000	3,730,000					.4.125	4.125	FA	58,126	153,863	02/03/2020	02/15/2030
68389X-AM-7	Oracle Corp Sr Nt			1	. 2 B FE	14,113,934	.98.5600	13,798,386	14,000,000	14,088,887		(3,539)			.5.375	5.315	JJ	346,986	752,500	12/06/2013	07/15/2040
68389X-BF-1	Oracle Corp Sr Nt			1	. 2 B FE	20,892,050	.82.0980	17,240,517	21,000,000	20,907,564		2,637			.4.125	4.156	MN	110,688	866,250	01/27/2022	05/15/2045
68389X-BN-4	Oracle Corp Sr Nt			1	. 2 B FE	7,991,120	.95.0590	7,604,688	8,000,000	7,996,240		897			.3.250	3.263	MN	33,222	260,000	11/07/2017	11/15/2027
68389X-BY-6	Oracle Corp Sr Nt			1	. 2 B FE	956,963	.90.3370	880,783	975,000	960,810		2,018			.2.950	3.209	AO	7,191	28,763	01/27/2022	04/01/2030
68389X-CH-6	Oracle Corp Sr Nt			1	. 2 B FE	21,115,460	.107.5850	21,516,980	20,000,000	20,968,857		(141,690)			.6.150	5.158	MN	177,667	1,230,000	12/15/2022	11/09/2029
68389X-CJ-2	Oracle Corp Sr Nt			1	. 2 B FE	10,788,800	.108.8410	10,884,090	10,000,000	10,722,225		(64,349)			.6.250	5.199	MN	90,278	625,000	12/15/2022	11/09/2032
684065-AF-2	Orange & Rockland Utils Inc Sr Nt Ser 2016 A				. 1 G	10,000,000	.77.6280	7,762,780	10,000,000	10,000,000					.3.880	3.880	JD	32,333	388,000	12/14/2016	12/01/2046
684065-A8-4	Orange & Rockland Utils Inc Deb Ser 2015 B				. 1 G	50,000,000	.90.1880	45,094,050	50,000,000	50,000,000					.4.690	4.690	JD	195,417	2,345,000	12/07/2015	12/04/2045
684065-B*-5	Orange & Rockland Utils Inc Sr Nt Ser A				. 1 G YE	16,600,000	.84.2570	13,986,662	16,600,000	16,600,000					.4.350	4.350	MS	240,700	722,100	08/28/2018	09/01/2048
684065-B8-3	Orange & Rockland Utils Inc Sr Nt Ser B				. 1 G YE	3,400,000	.84.2940	2,865,996	3,400,000	3,400,000					.4.350	4.350	MS	49,300	147,900	12/20/2018	09/01/2048
684065-C4-0	Orange & Rockland Utils Inc Sr Nt				. 1 G	10,000,000	.84.5090	8,450,930	10,000,000	10,000,000					.2.020	2.020	AO	50,500	202,000	09/30/2020	10/01/2030
686514-AE-0	Orlando Health Obligated Grp Nt			1	. 1 E FE	7,778,110	.93.7530	7,265,819	7,750,000	7,763,495		(2,660)			.3.777	3.735	AO	73,179	292,718	02/05/2018	10/01/2028
686514-AF-7	Orlando Health Obligated Grp Unsecured Nt			1	. 1 E FE	3,250,000	.84.3190	2,740,361	3,250,000	3,250,000					.4.089	4.089	AO	33,223	132,893	01/30/2018	10/01/2048
688225-AH-4	Oshkosh Truck Corp Sr Nt			1	. 2 B FE	9,365,871	.90.1170	8,258,304	9,164,000	9,315,718		(23,742)			.3.100	2.790	MS	94,695	284,084	09/27/2021	03/01/2030
688239-AF-9	Oshkosh Truck Corp Sr Nt			1	. 2 B FE	3,705,108	.98.6570	3,255,688	3,300,000	3,525,460		(48,666)			.4.600	2.894	MN	19,397	151,800	02/26/2020	05/15/2028
68902V-AK-3	Otis Worldwide Corp Sr Nt			1	. 2 B FE	30,999,871	.89.2050	27,653,550	31,000,000	31,000,101		(16)			.2.565	2.565	FA	300,390	795,150	09/08/2020	02/15/2030
68902V-AM-9	Otis Worldwide Corp Sr Nt			1	. 2 B FE	9,998,200	.77.6440	7,764,430	10,000,000	9,998,471		36			.3.362	3.363	FA	127,009	336,200	09/08/2020	02/15/2050
69007T-AB-0	Outfront Media Cap LLC / C Sr Nt			1	. 4 B FE	680,888	.97.4250	652,750	670,000	671,507		(732)			.5.000	4.628	FA	12,656	33,500	08/08/2019	08/15/2027
69007T-AC-8	Outfront Media Cap LLC / C Sr Nt	..LS..		1	. 4 B FE	5,769,431	.89.6610	5,119,626	5,710,000	5,739,191		(8,325)			.4.625	4.461	MS	77,759	261,775	03/28/2023	03/15/2030
69007T-AE-4	Outfront Media Cap LLC / C Sr Nt			1	. 4 B FE	169,000	.90.1630	180,325	200,000	172,044		3,044			.4.250	7.645	JJ	3,919	4,250	04/25/2023	01/15/2029
69073T-AS-2	Owens Brockway Sr Nt				. 4 B FE	6,506,250	.100.8050	6,552,345	6,500,000	6,501,288		(132)			.6.375	6.362	FA	156,542	414,375	08/12/2015	08/15/2025
693304-AW-3	Peco Energy Co 1st Mtg			1	. 1 E FE	14,948,550	.87.4990	13,124,775	15,000,000	14,958,597		1,234			.4.150	4.170	AO	155,625	622,500	09/08/2014	10/01/2044
693304-AT-4	Peco Energy Co 1st Mtg Bd			1	. 1 E FE	12,635,200	.97.4450	12,180,625	12,500,000	12,529,156		(15,850)			.3.150	3.014	AO	83,125	393,750	08/24/2016	10/15/2025
693304-AV-9	Peco Energy Co 1st Mtg Bd	..LS..		1	. 1 E FE	2,988,690	.81.1330	2,433,987	3,000,000	2,990,143		255			.3.700	3.721	MS	32,683	111,000	09/11/2017	09/15/2047
693304-AW-7	Peco Energy Co 1st Mtg Bd			1	. 1 E FE	7,226,025	.84.9430	6,370,695	7,500,000	7,254,580		5,835			.3.900	4.115	MS	97,500	292,500	09/04/2018	03/01/2048
69346V-AA-7	Performace Food Group Sr Nt			1	. 4 B FE	1,413,680	.98.6040	1,400,182	1,420,000	1,401,443		(1,761)			.5.500	5.304	AO	16,488	78,100	02/16/2023	10/15/2027
693475-AP-0	PNC Financial Services Group Sub Nt				. 2 A FE	15,302,190	.99.3600	14,903,970	15,000,000	15,013,854		(41,764)			.3.900	3.611	AO	100,750	585,000	03/17/2016	04/29/2024
693475-BH-7	PNC Financial Services Group Sr Nt Fix to Float 10/28/24			2	. 1 G FE	5,500,000	.99.9310	5,496,211	5,500,000	5,500,000					.5.671	5.671	AO	54,583	311,905	10/25/2022	10/28/2025
693475-BJ-3	PNC Financial Services Group Sr Nt Fixed to Float			2	. 1 G FE	8,569,344	.104.7150	8,288,176	7,915,000	8,520,610		(48,734)			.6.037	4.956	AO	83,620	477,829	01/27/2023	10/28/2033
693475-BM-6	PNC Financial Services Group Sr Nt Fix to Float			2	. 1 G FE	5,828,000	.97.9860	5,710,624	5,828,000	5,828,000					.5.068	5.068	JJ	128,811	147,682	01/19/2023	01/24/2034
69349L-AQ-1	PNC Bank NA Sub Nt				. 1 G FE	2,165,720	.98.0850	1,961,706	2,000,000	2,041,114		(21,488)			.4.200	3.038	MN	14,000	84,000	09/22/2017	11/01/2025
69349L-AR-9	PNC Bank NA Sub Bk Nt				. 1 G FE	30,927,880	.96.4130	29,888,092	31,000,000	30,963,569		7,119			.4.050	4.078	JJ	540,563	1,255,500	09/11/2018	07/26/2028
69351U-AV-5	PPL Electric Utilities 1st Mtg Bd			1	. 1 E FE	8,961,443	.88.4220	7,968,591	9,012,000	8,966,754		1,047			.4.150	4.183	JD	16,622	373,998	06/11/2018	06/15/2048
69352P-AM-5	PPL Capital Funding Inc Sr Nt			2	. 2 A FE	22,722,160	.71.6870	16,487,964	23,000,000	22,756,564		6,004			.4.000	4.070	MS	270,889	920,000	09/06/2017	09/15/2047
69353R-FG-8	PNC Bank NA Sr Nt			1	. 1 F FE	2,299,218	.93.9170	2,160,089	2,300,000	2,299,675		79			.3.100	3.104	AO	13,072	71,300	10/18/2017	10/25/2027
69370C-AC-4	PTC Inc Sr Nt			1	. 3 C FE	8,263,248	.94.6640	7,737,860	8,174,000	8,194,271		(15,611)			.4.000	3.725	FA	123,518	326,960	01/17/2023	02/15/2028

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
694308-GZ-4	Pacific Gas & Elec Co 1st Lien .....	.....	.....	1	.. 2.C FE	1,492,547	..80.4920	1,678,267	2,085,000	1,509,821 .....	.....	14,937 .....	.....	.....	4.450	7.184	AO	19,587	92,783	11/02/2022	04/15/2042
694308-HD-2	Pacific Gas & Elec Co 1st Lien Nt .....	.....	.....	1	.. 2.C FE	18,421,762	..82.5780	20,872,390	25,276,000	18,605,402 .....	.....	155,095 .....	.....	.....	4.600	7.128	JD	51,675	1,162,696	11/30/2022	06/15/2043
694308-HH-3	Pacific Gas & Elec Co 1st Lien	..LS..	.....	1	.. 2.C FE	5,905,474	..83.8730	6,844,020	8,160,000	5,961,095 .....	.....	47,147 .....	.....	.....	4.750	7.331	FA	146,427	387,600	11/30/2022	02/15/2044
694308-HL-4	Pacific Gas & Elec Co 1st Lien .....	.....	.....	1	.. 2.C FE	3,612,842	..78.4550	3,899,228	4,970,000	3,643,457 .....	.....	28,232 .....	.....	.....	4.300	6.670	MS	62,926	213,710	11/30/2022	03/15/2045
6944PL-2H-1	Pacific Life GF II PACIFIC LIFE GF II .....	.....	.....	.....	.. 1.D FE	7,543,890	..86.0390	7,743,492	9,000,000	7,724,150 .....	.....	180,260 .....	.....	.....	1.600	5.011	MS	40,000	72,000	03/23/2023	09/21/2028
695114-BZ-0	Pacificorp 1st Mtg Bd .....	.....	.....	1	.. 1.F FE	10,005,200	100.3730	10,037,300	10,000,000	10,003,399 .....	.....	(212) .....	.....	.....	5.250	5.246	JD	23,333	525,000	05/21/2010	06/15/2035
695114-CG-1	Pacificorp 1st Mtg Bd .....	.....	.....	1	.. 1.F FE	995,950	107.4190	1,074,194	1,000,000	997,257 .....	.....	122 .....	.....	.....	6.250	6.280	AO	13,194	62,500	03/02/2009	10/15/2037
695114-CL-0	Pacificorp 1st Mtg Bd .....	.....	.....	1	.. 1.F FE	2,931,660	105.0910	3,152,727	3,000,000	2,951,354 .....	.....	1,921 .....	.....	.....	6.000	6.167	JJ	83,000	180,000	03/02/2009	01/15/2039
695114-CX-4	Pacificorp 1st Lien .....	.....	.....	1	.. 1.F FE	13,229,629	69.7000	8,677,700	12,450,000	13,191,677 .....	.....	(17,954) .....	.....	.....	3.300	2.975	MS	120,972	410,850	11/02/2021	03/15/2051
695114-CY-2	Pacificorp 1st Lien .....	.....	.....	1	.. 1.F FE	6,235,425	64.6280	4,071,577	6,300,000	6,238,410 .....	.....	1,366 .....	.....	.....	2.900	2.951	JD	8,120	182,700	11/01/2021	06/15/2052
698900-AQ-2	Encana Corp Sr Nt .....	.....	.....	1	.. 2.C FE	5,674,100	108.7820	5,439,080	5,000,000	5,364,745 .....	.....	(35,503) .....	.....	.....	7.200	6.018	MN	60,000	360,000	03/28/2012	11/01/2031
701094-AJ-3	Parker-Hannifin Corp Sr Nt .....	.....	.....	1	.. 2.A FE	313,506	96.0670	288,202	300,000	305,894 .....	.....	(1,919) .....	.....	.....	3.250	2.547	MS	3,250	9,750	11/14/2019	03/01/2027
701094-AN-4	Parker-Hannifin Corp Sr Nt .....	.....	.....	1	.. 2.A FE	32,424,749	94.2210	30,527,442	32,400,000	32,413,768 .....	.....	(2,676) .....	.....	.....	3.250	3.240	JD	49,725	1,053,000	11/14/2019	06/14/2029
701094-AP-9	Parker-Hannifin Corp Sr Nt .....	.....	.....	1	.. 2.A FE	17,089,002	87.5250	14,835,403	16,950,000	17,076,548 .....	.....	(3,544) .....	.....	.....	4.000	3.949	JD	32,017	678,000	11/14/2019	06/14/2049
70163#-AA-0	Parliament Funding I Nt .....	.....	.....	.....	.. 1.C PL	8,991,761	99.0200	8,903,642	8,991,761	8,991,761 .....	.....	.....	.....	.....	8.406	3.917	JAJO	161,676	698,899	06/30/2022	07/15/2030
70163#-AA-2	Parliament Funding III LLC Nt .....	.....	.....	.....	.. 2.B FE	10,230,000	99.4500	10,173,735	10,230,000	10,230,000 .....	.....	.....	.....	.....	8.096	5.539	JAJO	177,150	513,511	11/13/2023	12/01/2033
70213H-AC-2	Partners Healthcare Syst Nt	..LS..	.....	1	.. 1.D FE	10,000,000	85.4820	8,548,210	10,000,000	10,000,000 .....	.....	.....	.....	.....	4.117	4.117	JJ	205,850	411,700	01/21/2015	07/01/2055
70213H-AD-0	Partners Healthcare Syst Sr Unsecured Nt .....	.....	.....	1	.. 1.D FE	7,200,000	83.1980	5,990,220	7,200,000	7,200,000 .....	.....	.....	.....	.....	3.765	3.765	JJ	135,540	271,080	12/14/2017	07/01/2048
70432*-AB-7	Paychex New York LLC Sr Nt Ser B .....	.....	.....	.....	.. 1.G	10,000,000	98.5480	9,854,840	10,000,000	10,000,000 .....	.....	.....	.....	.....	4.250	4.250	MS	127,500	425,000	03/13/2019	03/13/2029
707569-AS-8	Penn National Gaming Inc Sr Nt .....	.....	.....	.....	.. 4.C FE	5,657,570	97.2730	5,222,582	5,369,000	5,421,297 .....	.....	(50,309) .....	.....	.....	5.625	2.748	JJ	139,258	302,006	04/22/2021	01/15/2027
708696-BZ-1	Pennsylvania Elec Co Sr Nt .....	.....	.....	1	.. 2.A FE	15,960,264	92.9560	14,594,108	15,700,000	15,852,704 .....	.....	(27,071) .....	.....	.....	3.600	3.391	JD	47,100	565,200	10/29/2019	06/01/2029
71114#-AB-6	Peoples Gas System, Inc. Sr Nt .....	.....	.....	.....	.. 1.F FE	35,000,000	103.5190	36,231,475	35,000,000	35,000,000 .....	.....	.....	.....	.....	5.630	5.630	JD	65,683 .....	.....	12/19/2023	12/19/2033
71114#-AC-4	Peoples Gas System, Inc. Sr Nt .....	.....	.....	.....	.. 1.F FE	5,000,000	105.1140	5,255,680	5,000,000	5,000,000 .....	.....	.....	.....	.....	5.940	5.940	JD	9,900 .....	.....	12/19/2023	12/19/2053
71270Q-EB-8	Peoples United Bank Sr Nt .....	.....	.....	.....	.. 2.A FE	1,988,180	98.8140	1,976,278	2,000,000	1,999,241 .....	.....	1,366 .....	.....	.....	4.000	4.072	JJ	36,889	80,000	06/23/2014	07/15/2024
713448-CY-2	Pepsico Inc Sr Nt .....	.....	.....	1	.. 1.E FE	29,570,690	98.4230	28,542,699	29,000,000	29,101,642 .....	.....	(63,207) .....	.....	.....	3.500	3.265	JJ	462,389	1,015,000	08/25/2015	07/17/2025
713448-CZ-9	Pepsico Inc Sr Nt .....	.....	.....	1	.. 1.E FE	18,722,340	94.6510	17,037,216	18,000,000	18,604,800 .....	.....	(16,710) .....	.....	.....	4.600	4.358	JJ	377,200	828,000	10/01/2015	07/17/2045
713448-DD-7	Pepsico Inc Sr Nt .....	.....	.....	1	.. 1.E FE	12,694,920	96.5070	11,580,804	12,000,000	12,586,747 .....	.....	(15,827) .....	.....	.....	4.450	4.113	AO	114,217	534,000	02/19/2016	04/14/2046
713448-DN-5	Pepsico Inc Sr Nt .....	.....	.....	2	.. 1.E FE	2,416,660	95.0770	2,357,905	2,480,000	2,460,625 .....	.....	6,665 .....	.....	.....	2.375	2.670	AO	13,907	58,900	11/09/2016	10/06/2026
713448-DV-7	Pepsico Inc Sr Nt .....	.....	.....	1	.. 1.E FE	14,437,215	89.4970	12,977,094	14,500,000	14,445,502 .....	.....	1,387 .....	.....	.....	4.000	4.025	MN	95,056	580,000	04/27/2017	05/02/2047
713448-EV-1	Pepsico Inc Sr Nt	..LS..	.....	1	.. 1.E FE	997,170	96.1790	961,789	1,000,000	998,830 .....	.....	287 .....	.....	.....	3.000	3.033	AO	6,333	30,000	10/05/2017	10/15/2027
71376L-AE-0	Performance Food Group Sr Nt .....	.....	.....	1	.. 4.B FE	550,000	91.7530	504,639	550,000	550,000 .....	.....	.....	.....	.....	4.250	4.250	FA	9,740	23,375	07/12/2021	08/01/2029
714046-AN-9	Perkinelmer Inc Sr Nt .....	.....	.....	.....	.. 2.B FE	8,987,685	82.3710	7,425,728	9,015,000	8,993,462 .....	.....	2,526 .....	.....	.....	2.250	2.284	MS	59,724	202,838	09/08/2021	09/15/2031
717081-EA-7	Pfizer Inc Nt .....	.....	.....	1	.. 1.F FE	20,325,340	96.3670	19,755,235	20,500,000	20,443,161 .....	.....	18,101 .....	.....	.....	3.000	3.099	JD	27,333	615,000	11/14/2016	12/15/2026
717081-ED-1	Pfizer Inc Nt .....	.....	.....	.....	.. 1.F FE	13,476,510	89.0740	12,024,990	13,500,000	13,480,150 .....	.....	511 .....	.....	.....	4.125	4.135	JD	24,750	556,875	11/14/2016	12/15/2046
717081-ET-6	Pfizer Inc Nt .....	.....	.....	1	.. 1.F FE	1,025,120	96.3870	963,873	1,000,000	1,013,776 .....	.....	(2,522) .....	.....	.....	3.450	3.148	MS	10,158	34,500	03/25/2019	03/15/2029
717081-EV-1	Pfizer Inc Nt .....	.....	.....	1	.. 1.F FE	7,479,550	87.8280	6,587,085	7,500,000	7,481,045 .....	.....	35 .....	.....	.....	4.000	4.011	MS	88,333	300,000	12/03/2019	03/15/2049
718172-CV-9	Philip Morris Intl Inc Sr Nt .....	.....	.....	.....	.. 1.F FE	10,046,200	101.8640	10,186,410	10,000,000	10,045,316 .....	.....	(884) .....	.....	.....	5.125	4.993	MN	62,639 .....	.....	11/29/2023	11/17/2027
718546-AK-0	Phillips 66 Sr Nt .....	.....	.....	1	.. 2.A FE	7,837,134	97.2820	6,397,264	6,576,000	7,644,018 .....	.....	(87,406) .....	.....	.....	4.650	2.832	MN	39,072	305,784	09/30/2021	11/15/2034
718546-AW-4	Phillips 66 Sr Nt	..C..	.....	1	.. 2.A FE	20,646,496	84.4760	17,777,869	21,045,000	20,736,634 .....	.....	40,311 .....	.....	.....	2.150	2.380	JD	20,110	452,468	09/24/2021	12/15/2030
718546-BA-1	Phillips 66 Sr Nt .....	.....	.....	1	.. 2.A FE	29,778,900	71.8770	21,563,220	30,000,000	29,787,379 .....	.....	4,477 .....	.....	.....	3.300	3.339	MS	291,500	990,000	11/10/2021	03/15/2052
720198-AF-7	Piedmont Operating Partnership Sr Nt .....	.....	.....	1	.. 2.C FE	10,380,311	69.5400	7,228,029	10,394,000	10,382,967 .....	.....	1,155 .....	.....	.....	2.750	2.764	AO	71,459	285,835	09/15/2021	04/01/2032
737446-AP-9	Post Holdings Inc Sr Nt .....	.....	.....	1	.. 4.B FE	1,988,945	96.4430	1,846,882	1,915,000	1,966,179 .....	.....	(11,508) .....	.....	.....	5.500	4.750	JD	105,325	105,325	12/13/2021	12/15/2029
737446-AQ-7	Post Holdings Inc Sr Nt .....	.....	.....	1	.. 4.B FE	2,544,759	92.3520	2,340,210	2,534,000	2,540,245 .....	.....	(1,287) .....	.....	.....	4.625	4.561	AO	24,742	117,198	02/12/2020	04/15/2030
737446-AR-5	Post Holdings Inc Sr Nt .....	.....	.....	1	.. 4.B FE	4,579,406	89.8750	4,101,005	4,563,000	4,573,437 .....	.....	(2,542) .....	.....	.....	4.500	4.432	MS	60,460	205,335	07/14/2021	09/15/2031
73943#-AD-5	Prairie Breeze Sr Nt Cl B .....	.....	.....	.....	.. 2.C PL	9,525,570	85.5560	8,149,724	9,525,570	9,525,570 .....	.....	.....	.....	.....	3.550	3.567	MJSD	1,879	338,910	11/25/2019	05/01/2039

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74005P-BD-5	Praxair Inc Sr Nt			1	1.F FE	14,975,700	.83.3650	12,504,765	15,000,000	14,981,554		.677			3.550	3.559	MM	79,875	532,500	01/29/2015	11/07/2042
74005P-BN-3	Praxair Inc Sr Nt			1	1.F FE	4,980,850	.97.5520	4,877,590	5,000,000	4,997,646		2.092			2.650	2.694	FA	53,736	132,500	01/29/2015	02/05/2025
74005P-BQ-6	Praxair Inc Sr Nt			1	1.F FE	54,004,960	.97.2610	52,520,724	54,000,000	54,000,736		(388)			3.200	3.199	JJ	724,800	1,728,000	10/07/2015	01/30/2026
74052B-AA-5	Premier Health Partners Nt Ser G			1	2.A FE	11,513,411	.91.0660	11,483,372	12,610,000	12,246,819		117,111			2.911	3.983	MM	46,904	367,077	12/21/2016	11/15/2026
74052B-AB-3	Premier Health Partners Nt Ser G			1	2.A FE	7,000,000	.80.0030	5,600,196	7,000,000	7,000,000					3.992	3.992	MM	35,706	279,440	08/24/2016	11/15/2046
74170*-AN-9	Prime Property Fd LLC Sr Nt Ser M			1	1.G	7,000,000	.94.7470	6,632,290	7,000,000	7,000,000					3.150	3.150	JJ	107,800	220,500	01/05/2017	01/05/2027
74170*-AP-4	Prime Property Fd LLC Sr Nt Ser N				1.G	7,000,000	.92.1190	6,448,344	7,000,000	7,000,000					3.250	3.250	JJ	111,222	227,500	01/05/2017	01/05/2029
74170*-AR-0	Prime Property Fd LLC Sr Nt Ser P				1.G	10,000,000	.94.6490	9,464,880	10,000,000	10,000,000					3.480	3.480	AO		348,000	10/11/2017	10/11/2027
74170*-AU-3	Prime Property Fd LLC Sr Nt				1.G	10,000,000	.97.7290	9,772,940	10,000,000	10,000,000					4.480	4.480	MM	65,956	448,000	11/08/2018	11/08/2030
74170*-AW-9	Prime Property Fd LLC Sr Nt Ser U				1.G	20,000,000	.94.4130	18,882,600	20,000,000	20,000,000					3.600	3.600	MM	76,000	720,000	05/23/2019	05/23/2029
74251V-AT-9	Principal Financial Group Sr Nt			1	1.G FE	29,971,753	102.7340	30,820,230	30,000,000	29,973,933		2,180			5.375	5.387	MS	474,792	837,604	03/06/2023	03/15/2033
74256L-AU-3	Principal LFE GLB Fnd II Nt				1.E FE	19,491,098	.95.3520	18,784,383	19,700,000	19,642,826		23,481			3.000	3.132	AO	119,842	591,000	10/29/2019	04/18/2026
74256L-EJ-4	Principal LFE GLB Fnd II Sec Nt				1.E FE	4,996,050	.99.9240	4,996,185	5,000,000	4,999,975		1,287			0.500	0.526	JJ	12,014	25,000	12/01/2020	01/08/2024
74264*-AC-0	PRISA LHC LLC Sr Nt Ser A			1	1.F	7,000,000	.97.2840	6,809,845	7,000,000	7,000,000					3.750	3.750	AO	65,625	262,500	04/01/2016	04/01/2026
74264*-AE-6	PRISA LHC LLC Sr Nt Ser C				1.F	22,000,000	.97.1060	21,363,364	22,000,000	22,000,000					4.230	4.230	JJ	429,110	930,600	01/15/2019	01/15/2029
74264*-AF-3	PRISA LHC LLC Sr Nt				1.F	3,000,000	.96.2350	2,887,053	3,000,000	3,000,000					4.330	4.330	JJ	59,898	129,900	01/15/2019	01/15/2031
74271B-EV-7	Procter & Gamble Co Sr Nt				1.D FE	5,987,580	.95.8440	5,750,610	6,000,000	5,995,102		1,270			2.850	2.874	FA	66,500	171,000	08/09/2017	08/11/2027
74273B-AD-5	PRIT Core Realty Hldgs LLC Sr Nt				2.A	15,000,000	.88.4480	13,267,155	15,000,000	15,000,000					3.070	3.070	FA	177,804	460,500	02/12/2020	02/12/2030
74275B-AA-9	PRISA II LHC LLC Sr Nt Ser A				2.B	30,000,000	.97.9450	29,383,530	30,000,000	30,000,000					4.350	4.350	FA	485,750	1,335,000	12/27/2017	02/17/2025
74340*-AF-1	Prologis Targeted US Logistics Sr Nt Ser A				2.A	25,000,000	.95.1410	23,785,225	25,000,000	25,000,000					3.710	3.710	JJ	440,563	927,500	04/18/2019	07/10/2029
74340X-BH-3	Prologis LP Sr Nt			1	1.G FE	13,904,800	.96.7400	13,543,642	14,000,000	13,951,183		9,257			3.875	3.957	MS	159,736	542,500	06/11/2018	09/15/2028
74340X-BJ-9	Prologis LP Sr Nt	LS		1	1.G FE	16,372,752	.88.9490	14,687,308	16,512,000	16,385,691		2,766			4.375	4.426	MS	212,707	722,400	06/13/2018	09/15/2048
74340X-BK-6	Prologis LP Sr Nt			1	1.G FE	7,785,521	.96.5240	7,721,888	8,000,000	7,904,810		32,207			3.250	3.709	AO	65,000	260,000	02/10/2020	10/01/2026
74340X-BL-4	Prologis LP Sr Nt			1	1.G FE	19,401,235	.98.8890	19,194,297	19,410,000	19,404,722		895			4.375	4.381	FA	353,828	849,188	02/10/2020	02/01/2029
74340X-BU-4	Prologis LP Sr Nt			1	1.G FE	2,015,305	.96.7260	1,934,520	2,000,000	2,010,418		(3,919)			3.250	3.010	JD	181	65,000	10/06/2022	06/30/2026
74340X-BV-2	Prologis LP Sr Nt			1	1.G FE	21,475,397	.95.5190	20,249,922	21,200,000	21,410,328		(53,227)			3.375	3.088	JD	31,800	715,500	10/06/2022	12/15/2027
74340X-BX-8	Prologis LP Sr Nt			1	1.G FE	14,400,051	.97.8290	14,185,234	14,500,000	14,419,194		15,387			4.000	4.132	MS	170,778	580,000	10/06/2022	09/15/2028
74340X-CC-3	Prologis LP Sr Nt			1	1.G FE	23,379,359	.71.8530	17,190,806	23,925,000	23,395,633		12,981			3.050	3.175	MS	243,238	729,713	10/06/2022	03/01/2050
74346G-A*-3	Prologis Yen Finance LLC Sr Nt Ser A				1.G	40,781,487	.90.8390	27,694,665	30,487,805	30,487,805				(2,306,582)	0.860	0.860	MS	69,919	265,631	09/15/2020	09/25/2032
74368C-BV-5	Protective Life Global Secured Nt				1.D FE	42,183,188	.82.8190	43,266,025	42,080,000	42,182,111		(1,077)			5.467	5.410	JD	146,977		12/12/2023	12/08/2028
744320-BA-9	Prudential Financial Inc Sr Nt			1	1.G FE	4,374,887	.82.5340	3,218,834	3,900,000	4,335,475		(10,819)			3.935	3.284	JD	10,231	153,465	03/03/2020	12/07/2049
744320-BL-5	Prudential Financial Inc Jr Sub Nt	LS		1	2.B FE	5,904,000	104.4500	6,166,734	5,904,000	5,904,000					6.750	6.750	MS	132,840	203,688	02/22/2023	03/01/2053
74444B-CK-5	Public Svc Co CO 1st Mtg Bd			1	1.E FE	8,836,240	.86.5460	8,923,704	8,000,000	8,682,422		(22,360)			4.300	3.657	MS	101,289	344,000	03/29/2016	03/15/2044
74444B-CM-1	Public Svc Co CO 1st Mtg Bd			1	1.F FE	4,948,000	.72.5280	3,626,375	5,000,000	4,956,388		1,243			3.550	3.607	JD	7,889	177,500	06/06/2016	06/15/2046
74444B-CP-4	Public Svc Co CO Sr Nt 1st Mtg			1	1.E FE	6,984,950	.96.2590	6,738,137	7,000,000	6,992,580		1,505			3.700	3.726	JD	11,511	259,000	06/14/2018	06/15/2028
74456Q-BX-8	Public Svc Elec & Gas Sr Nt			1	1.F FE	9,952,000	.97.7630	9,952,226	10,000,000	9,955,226					3.050	3.106	MM	38,972	305,000	11/04/2014	11/15/2024
74456Q-BM-7	Public Svc Elec & Gas Nt Ser K			1	1.F FE	5,999,674	.84.0200	5,200,807	6,190,000	6,031,969		4,486			4.050	4.233	MM	41,783	250,695	09/16/2015	05/01/2045
74456Q-BT-2	Public Svc Elec & Gas 1st Mtg			1	1.F FE	7,994,160	.81.2040	6,496,280	8,000,000	7,994,867		133			3.600	3.604	JD	24,000	288,000	12/04/2017	12/01/2047
74456Q-CA-2	Public Svc Elec & Gas 1st Mtg MTN			1	1.F FE	4,467,375	.74.4440	3,349,994	4,500,000	4,700,395		734			3.200	3.238	FA	60,000	144,000	08/08/2019	08/01/2049
747262-AY-9	QVC INC Sec Nt			1	4.B FE	531,795	.79.0400	463,173	586,000	548,694		10,344			4.750	7.059	FA	10,515	27,835	04/28/2022	02/15/2027
747525-AJ-2	Qualcomm Inc Sr Nt			1	1.F FE	624,960	.102.7120	616,270	600,000	622,647		(1,609)			4.650	4.214	MM	3,178	27,900	07/11/2022	05/20/2035
747525-AK-9	Qualcomm Inc Sr Nt				1.F FE	10,683,600	.99.5670	9,956,660	10,000,000	10,659,085		(18,434)			4.800	4.325	MM	54,667	480,000	08/15/2022	05/20/2045
747525-BK-8	Qualcomm Inc Sr Nt			1	1.F FE	877,010	.88.3560	883,559	1,000,000	897,728		13,807			2.150	3.980	MM	2,449	21,500	06/23/2022	05/20/2030
74834L-AN-0	Quest Diagnostics Inc Co Gtd Nt				2.B FE	19,774,384	109.4120	20,020,226	18,298,000	19,318,646		(48,249)			6.950	6.322	JJ	635,856	1,271,711	10/05/2010	07/01/2037
74834L-AQ-3	Quest Diagnostics Inc Co Gtd Nt			1	2.B FE	1,944,560	.98.6250	1,972,498	2,000,000	1,969,565		1,470			5.750	5.947	JJ	48,236	115,000	11/12/2009	01/30/2040

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74834L-BG-3	Quest Diagnostics Inc Sr Nt	1			2.B FE	6,085,024	..87.4080	5,122,091	5,860,000	6,031,688		(21,473)			..2.800	..2.358	JD	456	164,080	06/17/2021	06/30/2031
74834L-BD-1	Quest Diagnostics Inc Sr Nt	1			2.B FE	10,011,600	..110.9880	11,098,750	10,000,000	10,011,004		(596)			..6.400	..6.383	MN	106,667		10/31/2023	11/30/2033
74986B-AV-3	RREEF America REIT II Inc Sr Nt Ser A	1			1.G	25,000,000	..97.8010	24,450,325	25,000,000	25,000,000					..3.850	..3.850	JJ	470,556	962,500	01/05/2026	01/05/2026
74986B-AZ-4	RREEF America REIT II Inc Sr Unsec Nt Ser C				1.G	5,000,000	..96.4930	4,824,645	5,000,000	5,000,000					..4.190	..4.190	AO	39,572	209,500	10/23/2018	10/23/2029
74986B-BA-8	RREEF America REIT II Inc Sr Unsec Nt Ser D				1.G	4,000,000	..96.0230	3,840,932	4,000,000	4,000,000					..4.240	..4.240	AO	32,036	169,600	10/23/2018	10/23/2030
75003*-AC-3	RSM US LLP Sr Nt Ser C				2.A YE	3,000,000	..80.9950	2,429,864	3,000,000	3,000,000					..3.180	..3.180	JD	7,950	95,400	06/01/2021	06/01/2033
75003B-AA-5	Renewable Energy Alternatives Sr Nt				2.C PL	24,855,159	..81.2230	20,188,220	24,855,159	24,855,159					..3.820	..3.821	JD	2,637	951,359	11/23/2021	09/30/2046
75003B-AB-3	Renewable Energy Alternatives Sr Nt Ser B				2.C PL	4,807,552	..93.4500	4,492,677	4,807,552	4,807,552					..5.330	..5.332	JD	712	256,742	09/01/2022	09/30/2046
75458*-AB-5	Rayburn County Electric Cooper 1st Mtg Ser A				2.B PL	24,643,504	..102.6300	25,291,653	24,643,504	24,643,504					..6.040	..6.040	JD	4,135	802,119	06/16/2023	12/30/2042
75513E-CG-4	RTX Corporation Sr Nt	1			2.A FE	7,988,684	..99.5100	7,960,792	8,000,000	7,999,280		..3.484			..3.200	..3.245	MS	75,378	256,000	12/10/2020	03/15/2024
75513E-CH-2	RTX Corporation Sr Nt	1			2.A FE	47,072,071	..96.4290	45,321,489	47,000,000	47,037,342		(12,290)			..3.500	..3.470	MS	484,361	1,645,000	12/10/2020	03/15/2027
75513E-CK-5	RTX Corporation Sr Nt	1			2.A FE	8,404,950	..87.6620	7,363,566	8,400,000	8,404,952		(141)			..4.350	..4.346	AO	77,140	365,400	12/10/2020	04/15/2047
75513E-CV-1	RTX Corporation Sr Nt	1			2.A FE	1,675,264	..106.6350	1,706,160	1,600,000	1,674,846		(418)			..6.000	..5.199	MS	14,133		12/13/2023	03/15/2031
75513E-CX-7	RTX Corporation Sr Nt	1			2.A FE	11,257,625	..116.0970	13,118,916	11,300,000	11,257,625					..6.400	..6.429	MS	106,471		11/06/2023	03/15/2054
756109-AQ-7	Realty Income Corp Sr Nt	LS			1.G FE	1,527,555	..99.0780	1,486,167	1,500,000	1,502,212		(4,003)			..3.875	..3.596	JJ	26,802	58,125	12/13/2016	07/15/2024
756109-AR-5	Realty Income Corp Sr Nt	1			1.G FE	39,690,177	..98.2820	37,838,455	38,500,000	38,864,761		(133,878)			..4.125	..3.732	AO	335,271	1,588,125	03/08/2017	10/15/2026
756109-AS-3	Realty Income Corp Sr Nt	1			1.G FE	9,590,110	..94.9660	9,496,570	10,000,000	9,856,700		43,871			..3.000	..3.501	JJ	138,333	300,000	05/02/2017	01/15/2027
756109-AU-7	Realty Income Corp Sr Nt	1			1.G FE	12,472,250	..96.1730	12,021,650	12,500,000	12,487,917		2,728			..3.650	..3.676	JJ	210,382	456,250	11/29/2017	01/15/2028
756109-B*-4	Realty Income Corp Sr Nt Ser C				1.G	36,534,000	..87.3730	33,370,370	38,193,000	38,193,000				1,944,000	..3.180	..3.180	JD	3,374	1,213,202	06/30/2022	06/30/2032
756109-BP-8	Realty Income Corp Sr Nt	1			1.G FE	8,579,606	..105.4190	9,055,509	8,590,000	8,580,587		808			..5.625	..5.641	AO	104,691	483,188	10/03/2022	10/13/2032
75884R-AU-7	Regency Centers LP Sr Nt	1			2.A FE	3,587,955	..96.8660	3,390,296	3,500,000	3,524,396		(14,658)			..3.900	..3.446	MN	22,750	136,500	05/21/2019	11/01/2025
75884R-AV-5	Regency Centers LP Sr Nt	2			2.A FE	7,371,876	..96.2020	7,118,948	7,400,000	7,389,407		3,188			..3.600	..3.649	FA	111,000	266,400	04/18/2019	02/01/2027
75884R-AW-3	Regency Centers LP Sr Nt	2			2.A FE	14,866,500	..82.8970	12,434,490	15,000,000	14,883,911		2,835			..4.400	..4.454	FA	275,000	660,000	01/17/2017	02/01/2047
75884R-AY-9	Regency Centers LP Sr Nt	1			2.A FE	2,769,131	..85.8620	1,974,826	2,300,000	2,737,963		(11,005)			..4.650	..3.493	MS	31,491	106,950	01/25/2021	03/15/2049
75884R-AZ-6	Regency Centers LP Sr Nt	C			2.A FE	16,855,040	..89.7600	15,096,667	16,819,000	16,840,595		(3,616)			..2.950	..2.924	MS	146,092	496,161	11/14/2019	09/15/2029
75884R-BA-0	Regency Centers LP Sr Nt	1			2.A FE	369,104	..93.1030	372,412	400,000	373,675		3,392			..3.700	..4.902	JD	658	14,800	08/23/2022	06/15/2030
760759-AK-6	Republic Services Inc Co Gtd Nt	1			2.A FE	6,994,400	..112.3040	7,861,273	7,000,000	6,996,092		137			..6.200	..6.206	MS	144,667	434,000	08/05/2010	03/01/2040
760759-AN-0	Republic Services Inc Sr Nt	1			2.A FE	1,703,790	..107.9440	1,619,165	1,500,000	1,674,149		(6,357)			..5.700	..4.714	MN	10,925	85,500	11/15/2018	05/15/2041
760759-AR-1	Republic Services Inc Sr Nt	1			2.A FE	5,104,150	..96.1340	4,806,715	5,000,000	5,028,713		(10,964)			..2.900	..2.661	JJ	72,500	145,000	07/01/2016	07/01/2026
760759-AS-9	Republic Services Inc Sr Nt	LS			2.A FE	14,145,720	..96.1800	14,426,925	15,000,000	14,593,128		94,992			..3.375	..4.141	MN	64,688	506,250	11/30/2018	05/15/2027
760759-AT-7	Republic Services Inc Sr Nt	1			2.A FE	29,636,310	..98.1080	29,432,490	30,000,000	29,814,923		37,874			..3.950	..4.106	MN	151,417	1,185,000	12/18/2018	05/15/2028
761152-A*-8	Resmed Inc Sr Nt				2.A	9,000,000	..96.3400	8,670,564	9,000,000	9,000,000					..3.240	..3.240	JJ	138,510	291,600	07/10/2019	07/10/2026
761152-AA-6	Resmed Inc Sr Nt				2.A	19,000,000	..93.9410	17,848,695	19,000,000	19,000,000					..3.450	..3.450	JJ	311,363	655,500	07/10/2019	07/10/2029
76131V-AB-9	Retail PPTYS Of America Sr Nt	1			2.C FE	6,669,546	..94.4330	6,522,460	6,907,000	6,660,387		13,686			..4.750	..5.330	MS	96,602	218,833	03/29/2023	09/15/2030
76169*-AL-7	Reyes Holdings LLC Sr Nt Ser B				1.G PL	42,000,000	..98.9810	41,572,020	42,000,000	42,000,000					..4.410	..4.410	JD	92,610	1,852,200	12/13/2018	12/13/2025
77030*-AB-4	Robert Bosch Finance LLC Sr Nt				1.F FE	16,000,000	..108.6040	16,290,555	15,000,000	15,000,000					..6.320	..6.320	MN	81,633	2,633	11/30/2023	02/15/2031
771196-BE-1	Roche Hldgs Inc Sr Nt	1			1.C FE	10,150,300	..98.6260	9,862,560	10,000,000	10,013,079		(17,091)			..3.350	..3.171	MS	84,681	335,000	11/13/2014	09/30/2024
771196-BH-4	Roche Hldgs Inc Sr Nt	1			1.C FE	14,273,220	..90.2850	13,091,383	14,500,000	14,315,826		5,486			..4.000	..4.091	MN	53,167	580,000	11/13/2014	11/28/2044
771196-BK-7	Roche Hldgs Inc Sr Nt	1			1.C FE	16,846,330	..95.9340	16,308,695	17,000,000	16,960,653		15,846			..2.625	..5.021	MN	57,021	446,250	02/22/2016	05/15/2026
771196-BP-6	Roche Hldgs Inc Sr Nt	1			1.C FE	29,985,000	..97.0960	29,128,890	30,000,000	29,992,266		1,479			..3.625	..3.631	MS	314,167	1,087,500	09/10/2018	09/17/2028
771367-E*-6	Rochester Gas & Elec Corp 1st Mtge				1.F Z	15,000,000	..104.1650	15,624,795	15,000,000	15,000,000					..5.890	..5.890	JD	44,175		12/13/2023	12/13/2034
776743-AL-0	Roper Technologies Inc Sr Nt	1			2.A FE	5,242,863	..82.5000	5,409,551	6,557,000	5,388,312		128,691			..1.750	..4.027	FA	43,349	114,748	01/25/2023	02/15/2031
77678*-AA-3	Rosales Solar Holding LLC Sr Sec Nt PIK				3.C PL	9,172,680	..66.9530	10,091,659	15,072,836	9,172,680			5,900,156		..4.090	..4.061	JD	1,712	616,479	12/20/2019	12/31/2049
780153-AG-7	Royal Caribbean Cruises Ltd Sr Nt				4.A FE	7,239,110	..105.5550	6,544,055	6,199,670	6,599,703		(92,376)			..7.500	..5.585	AO	98,161	464,975	08/26/2015	10/15/2027
780153-AW-2	Royal Caribbean Cruises Ltd Sr Nt	1			4.A FE	49,352,248	..92.2240	46,111,750	50,000,000	49,673,524		69,638			..3.700	..3.869	MS	544,722	1,850,000	04/04/2019	03/15/2028

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78081B-AJ-2	Royalty Pharma PLC Sr Nt	1 .....	.....	.....	.. 2.C FE	21,605,388	..89.7520	22,300,729	24,847,000	21,920,115 .....	.....	.....	.....	.....	..1.750	..5.330	MS	143,733	217,411	08/01/2023	09/02/2027
78147#-AB-2	Rumpke Consolidated Cos Inc Ser Sec Nt .....	.....	.....	.....	.. 2.C PL	3,000,000	..84.9370	2,548,104	3,000,000	3,000,000 .....	.....	.....	.....	.....	..2.440	..2.440	MS	19,723	73,200	09/24/2020	09/24/2030
78409V-AM-6	S&P Global Inc Sr Nt .....	.....	.....	.....	..... 1.G FE	14,192,884	..95.5320	13,947,716	14,600,000	14,447,321 .....	.....	.....	.....	.....	..2.950	..3.312	JJ	190,226	430,700	10/30/2018	01/22/2027
78409V-AN-4	S&P Global Inc Sr Nt .....	.....	.....	.....	..... 1.G FE	58,551,477	..88.5640	51,995,983	58,710,000	58,567,007 .....	.....	.....	.....	.....	..4.500	..4.516	MN	337,583	2,641,950	08/29/2018	05/15/2048
78409V-BF-0	S&P Global Inc Sr Nt	..LS..	.....	.....	..... 1.G FE	17,764,563	101.6820	17,896,032	17,600,000	17,740,749 .....	.....	.....	.....	.....	..4.750	..4.542	FA	349,333	418,000	03/01/2023	08/01/2028
78409V-BG-8	S&P Global Inc Sr Nt .....	.....	.....	.....	..... 1.G FE	23,167,809	..99.8130	21,958,838	22,000,000	23,017,037 .....	.....	.....	.....	.....	..4.250	..3.256	MN	155,833	935,000	03/01/2023	05/01/2029
78410G-AG-9	SBA Communications Corp Sr Nt .....	.....	.....	.....	..... 3.B FE	3,431,010	..89.9690	3,700,421	4,113,000	3,525,387 .....	.....	.....	.....	.....	..3.125	..6.461	FA	53,555	86,500	08/01/2023	02/01/2029
78446#-AA-4	SL Green Realty Corp Sr Nt .....	.....	.....	.....	..... 3.A	60,000,000	..97.9380	58,762,800	60,000,000	60,000,000 .....	.....	.....	.....	.....	..4.270	..4.270	JD	99,633	2,562,000	12/17/2015	12/17/2025
784710-AA-3	SSM Health Care Sr Unsecured Nt Ser A .....	.....	.....	.....	..... 1.E FE	35,883,879	..96.9380	34,267,689	35,350,000	35,550,160 .....	.....	.....	.....	.....	..3.823	..3.632	JD	112,619	1,351,431	02/08/2018	06/01/2027
785592-AJ-5	Sabine Pass Liquefaction 1st Lien Nt .....	.....	.....	.....	..... 2.A FE	109,500	..99.9290	99,929	100,000	100,192 .....	.....	.....	.....	.....	..5.750	..4.182	MN	735	5,750	01/18/2017	05/15/2024
785592-AM-8	Sabine Pass Liquefaction 1st Lien Nt .....	.....	.....	.....	..... 2.A FE	2,711,960	100.1990	2,504,973	2,500,000	2,528,672 .....	.....	.....	.....	.....	..5.625	..4.339	MS	46,875	140,625	01/20/2017	03/01/2025
785592-AS-5	Sabine Pass Liquefaction 1st Lien Nt .....	.....	.....	.....	..... 2.A FE	14,826,062	100.4710	14,769,178	14,700,000	14,747,943 .....	.....	.....	.....	.....	..5.000	..4.870	MS	216,417	735,000	11/14/2018	03/15/2027
785592-AU-0	Sabine Pass Liquefaction 1st Lien Nt .....	.....	.....	.....	..... 2.A FE	15,901,786	..98.0760	15,692,176	16,000,000	15,954,269 .....	.....	.....	.....	.....	..4.200	..4.275	MS	197,867	672,000	02/20/2018	03/15/2028
785592-AV-8	Sabine Pass Liquefaction 1st Lien Nt .....	.....	.....	.....	..... 2.A FE	20,066,953	101.7680	18,623,489	18,300,000	18,771,230 .....	.....	.....	.....	.....	..5.875	..4.512	JD	2,986	1,075,125	05/11/2017	06/30/2026
785592-AX-4	Sabine Pass Liquefaction 1st Lien Nt .....	.....	.....	.....	..... 2.A FE	24,126,270	..97.9540	20,877,958	21,314,000	23,307,957 .....	.....	.....	.....	.....	..4.500	..2.763	MN	122,556	959,130	04/13/2021	05/15/2030
79546V-AL-0	Sally Holdings Sr Nt .....	.....	.....	.....	..... 3.C FE	22,104,700	..99.9530	21,742,820	21,753,000	21,835,586 .....	.....	.....	.....	.....	..5.625	..5.413	JD	101,967	1,223,606	02/09/2016	12/01/2025
797440-CC-6	San Diego Gas & Elec Co 1st Lien .....	.....	.....	.....	..... 1.F FE	17,899,740	..77.8270	14,008,842	18,000,000	17,903,218 .....	.....	.....	.....	.....	..3.700	..3.731	MS	196,100	666,000	03/07/2022	03/15/2052
808513-BT-1	Schwab /Charles/ Corp Sr Nt	..LS..	.....	.....	..... 1.F FE	18,865,150 .....	.....	15,310,162	19,000,000	18,892,006 .....	.....	.....	.....	.....	..1.950	..2.028	JD	30,875	370,500	10/25/2021	12/01/2031
81211K-AX-8	Sealed Air Corp Sr Nt .....	.....	.....	.....	..... 3.B FE	22,871,620	100.1460	22,050,036	22,018,000	22,216,399 .....	.....	.....	.....	.....	..5.500	..4.941	MS	356,569	1,210,990	12/20/2018	09/15/2025
812127-AA-6	Sealed Air Corp Sr Nt .....	.....	.....	.....	..... 3.B FE	312,000	101.0220	315,188	312,000	312,000 .....	.....	.....	.....	.....	..6.125	..6.125	FA	7,963	9,608	01/17/2023	02/01/2028
816851-BA-6	Sempra Energy Sr Nt .....	.....	.....	.....	..... 2.B FE	1,919,920 .....	.....	1,954,668	2,060,000	1,954,792 .....	.....	.....	.....	.....	..3.250 .....	.....	JD	2,976	66,950	09/19/2022	06/15/2027
816851-BH-1	Sempra Energy Sr Nt .....	.....	.....	.....	..... 2.B FE	1,565,759	..85.8000	1,400,251	1,632,000	1,570,871 .....	.....	.....	.....	.....	..3.800	..4.149	FA	25,840	62,016	04/13/2022	02/01/2038
816851-BJ-7	Sempra Energy Sr Nt .....	.....	.....	.....	..... 2.B FE	2,929,202	..82.6320	2,188,919	2,649,000	2,914,841 .....	.....	.....	.....	.....	..4.000	..3.378	FA	44,150	105,960	02/02/2022	02/01/2048
81725W-AJ-2	Sensata Technologies BV Sr Nt .....	.....	.....	.....	..... 3.B FE	9,996,740	100.1060	10,010,600	10,000,000	9,981,509 .....	.....	.....	.....	.....	..5.000	..5.111	AO	125,000	475,000	08/17/2023	10/01/2025
81728U-AA-2	Sensata Technologies BV Sr Nt .....	.....	.....	.....	..... 3.B FE	413,300	..93.1120	383,619	412,000	412,880 .....	.....	.....	.....	.....	..4.375	..4.334	FA	6,809	18,025	07/06/2020	02/15/2030
817565-CD-4	Service Corp Intl Sr Nt .....	.....	.....	.....	..... 3.C FE	11,399,710	..97.2110	11,054,933	11,372,077	11,372,446 .....	.....	.....	.....	.....	..4.625	..4.580	JD	23,376	525,959	02/07/2018	12/15/2027
817565-CE-2	Service Corp Intl Sr Nt	..LS..	.....	.....	..... 3.C FE	20,550,250	..98.4710	19,644,905	19,950,000	20,204,519 .....	.....	.....	.....	.....	..5.125	..4.616	JD	85,203	1,022,438	10/11/2019	06/01/2029
817565-CG-7	Service Corp Intl Sr Nt .....	.....	.....	.....	..... 3.C FE	1,300,000	..89.5410	1,164,036	1,300,000	1,300,000 .....	.....	.....	.....	.....	..4.000	..4.000	MN	6,644	52,000	05/10/2021	05/15/2031
827048-AW-9	Silgan Holdings Inc Sr Nt	..LS..	.....	.....	..... 3.C FE	10,371,189	..95.8710	9,932,246	10,360,000	10,362,155 .....	.....	.....	.....	.....	..4.125	..4.096	AO	106,838	427,350	07/28/2020	02/01/2028
82967N-BA-5	Sirius XM Radio Inc Sr Nt .....	.....	.....	.....	..... 3.C FE	4,520,103	..96.5660	4,716,279	4,884,000	4,590,845 .....	.....	.....	.....	.....	..5.000	..6.920	FA	63,960	101,750	09/19/2020	08/01/2027
82967N-BC-1	Sirius XM Radio Inc Sr Nt .....	.....	.....	.....	..... 3.C FE	665,910	..96.8750	585,124	604,000	627,653 .....	.....	.....	.....	.....	..5.500	..3.048	JJ	16,610	33,220	02/18/2021	07/01/2029
82967N-BL-1	Sirius XM Radio Inc Sr Nt .....	.....	.....	.....	..... 3.C FE	3,353,125	..94.5000	3,164,802	3,349,000	3,350,767 .....	.....	.....	.....	.....	..3.125	..3.092	MS	34,885	104,656	08/03/2021	09/01/2026
83001A-AC-6	Six Flags Entertainment Sr Nt .....	.....	.....	.....	..... 4.C FE	12,404,543	..97.8190	12,150,110	12,421,000	12,343,040 .....	.....	.....	.....	.....	..5.500	..5.579	AO	144,222	683,155	07/17/2022	04/15/2027
83001A-AD-4	Six Flags Entertainment Sr Nt	..LS..	.....	.....	..... 4.C FE	5,712,120	100.2460	5,918,536	5,904,000	5,724,144 .....	.....	.....	.....	.....	..7.250	..7.801	MN	54,694	228,288	05/02/2023	05/15/2031
832696-AK-4	Smucker JM Co Sr Nt .....	.....	.....	.....	..... 2.B FE	9,799,191	..98.1060	9,810,640	10,000,000	9,970,328 .....	.....	.....	.....	.....	..3.500	..3.755	MS	103,056	350,000	10/13/2015	03/15/2025
832696-AM-0	Smucker JM Co Sr Nt .....	.....	.....	.....	..... 2.B FE	24,610,959	..93.1540	23,498,122	25,225,000	24,838,380 .....	.....	.....	.....	.....	..4.250 .....	.....	MS	315,663	1,072,063	07/17/2020	03/15/2035
832696-AP-3	Smucker JM Co Sr Nt .....	.....	.....	.....	..... 2.B FE	6,226,448	..88.6930	5,164,564	5,823,000	6,200,976 .....	.....	.....	.....	.....	..4.375	..3.886	MS	75,012	254,756	12/09/2020	03/15/2045
832696-AT-5	Smucker JM Co Sr Nt .....	.....	.....	.....	..... 2.B FE	26,355,174	..73.9390	17,249,206	23,329,000	26,139,620 .....	.....	.....	.....	.....	..3.550	..2.883	MS	243,853	828,180	12/14/2020	03/15/2050
838515-L#-1	South Jersey Gas Co Sr Nt .....	.....	.....	.....	..... 1.E FE	5,461,259	102.8530	6,788,324	6,600,000	6,600,000 .....	.....	.....	.....	.....	..5.210	..5.210	JD	28,655	184,347	05/18/2023	06/01/2033
842400-GK-3	Southern CA Edison Co 1st Mtg .....	.....	.....	.....	..... 1.G FE	4,161,500	..84.5830	4,229,170	5,000,000	4,186,108 .....	.....	.....	.....	.....	..4.125	..5.331	MS	68,750	206,250	06/23/2022	03/01/2048
842400-GU-1	Southern CA Edison Co 1st Lien .....	.....	.....	.....	..... 1.G FE	3,273,411	..86.0730	3,356,851	3,900,000	3,374,623 .....	.....	.....	.....	.....	..2.250	..4.708	JD	67,313	87,750	07/11/2022	06/01/2030
842400-HR-7	Southern CA Edison Co 1st Lien Ser E .....	.....	.....	.....	..... 1.G FE	5,461,259	..99.8760	5,418,251	5,425,000	5,460,994 .....	.....	.....	.....	.....	..5.450	..5.404	JD	24,639	295,663	07/19/2022	06/01/2052
842400-HU-0	Southern CA Edison Co Southern CA Edison Co .....	.....	.....	.....	..... 1.G FE	1,428,570	102.8100	1,470,176	1,430,000	1,428,781 .....	.....	.....	.....	.....	..5.300	..5.323	MS	25,263	37,684	02/27/2023	03/01/2028
842400-HV-8	Southern CA Edison Co 1st Lien .....	.....	.....	.....	..... 1.G FE	13,267,349	105.8200	14,105,806	13,330,000	13,268,000 .....	.....	.....	.....	.....	..5.700	..5.733	MS	253,270	377,794	02/27/2023	03/01/2053
842434-CM-2	Southern CA Gas Co 1st Mtg .....	.....	.....	.....	..... 1.D FE	7,472,550	..98.3970	7,379,760	7,500,000	7,497,779 .....	.....	.....	.....	.....	..3.150	..3.193	MS	69,563	236,250	09/08/2014	09/15/2024

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
842434-CQ-3	Southern CA Gas Co 1st Mtg	..LS..	1		..1.D FE	1,565,901	95.4540	1,455,677	1,525,000	1,536,040		(4,325)			2.600	2.295	JD	1,762	39,650	07/25/2016	06/15/2026
842434-CX-8	Southern CA Gas Co 1st Lien		1		..1.D FE	11,578,000	114.9960	11,499,580	10,000,000	11,554,719		(22,639)			6.350	5.286	MM	81,139	636,764	12/19/2022	11/15/2052
842587-CX-3	Southern Co Sr Nt		1		..2.B FE	11,894,150	88.5350	11,160,659	12,606,000	11,861,205		(15,466)			4.400	4.760	JJ	277,332	265,144	11/13/2023	07/01/2046
842587-DL-8	Southern Co Sr Nt		1		..2.B FE	19,046,581	105.3890	20,065,989	19,040,000	19,046,158		(365)			5.700	5.695	AO	229,115	1,112,412	10/03/2022	10/15/2032
84265V-AA-3	Southern Copper Corp Sr Nt		1		..2.A FE	26,325,558	115.6730	22,705,492	19,629,000	25,416,030		(385,889)			7.500	4.186	JJ	629,764	1,196,175	10/26/2023	07/27/2035
84265V-AE-5	Southern Copper Corp Sr Nt		1		..2.A FE	7,893,625	111.9840	6,887,010	6,150,000	7,748,239		(69,010)			6.750	4.440	AO	86,484	415,125	09/15/2022	04/16/2040
8426EP-AB-4	Southern CO Gas Capital Sr Nt		1		..2.A FE	22,066,990	78.1870	17,201,074	22,000,000	22,058,481		(1,589)			3.950	3.932	AO	217,250	869,000	10/29/2019	10/01/2046
8426EP-AC-2	Southern CO Gas Capital Sr Nt		1		..2.A FE	1,272,702	84.8400	1,437,181	1,694,000	1,273,760		1,058			4.400	6.472	MM	6,418	37,268	11/13/2023	05/30/2047
8426EP-AD-0	Southern CO Gas Capital Sr Nt Ser 20-A		1		..2.A FE	1,565,060	81.7420	1,609,498	1,969,000	1,567,238		2,178			1.750	5.256	JJ	15,889		12/13/2023	01/15/2031
8426EP-AG-3	Southern CO Gas Capital Sr Nt		1		..2.A FE	25,308,257	105.3220	26,240,852	24,915,000	25,307,270		(987)			5.750	5.532	MS	425,804		12/13/2023	09/15/2033
845437-BQ-4	Southwestern Elec Power Sr Nt		1		..2.A FE	4,955,925	75.2880	5,194,893	6,900,000	4,970,131		14,206			3.850	6.076	FA	110,688		08/03/2023	02/01/2048
845467-AR-0	Southwestern Energy Sr Nt		1		..3.A FE	2,926,898	97.3680	3,075,861	3,159,000	2,962,771		31,449			5.375	6.842	FA	70,748	169,796	11/14/2022	02/01/2029
845467-AS-8	Southwestern Energy Sr Nt		1		..3.A FE	4,468,436	97.4340	4,591,591	4,712,500	4,486,935		22,784			5.375	6.245	MS	74,582	250,314	04/06/2023	03/15/2030
845743-BW-2	Southwestern Pub Svc Co 1st Mtg 1st Lien Ser 9		1		..1.G FE	20,304,079	91.5840	18,316,720	20,000,000	20,296,552		(4,879)			5.150	5.050	JD	85,833	1,030,000	06/06/2022	06/01/2052
84756N-AE-9	Spectra Energy Partners Nt		1		..2.A FE	13,832,358	102.4870	13,579,475	13,250,000	13,727,193		(13,245)			5.950	5.643	MS	210,233	788,375	12/09/2013	09/25/2043
84861T-AD-0	Spirit Realty LP Sr Nt		1		..2.B FE	9,185,152	94.9390	8,639,404	9,100,000	9,150,719		(8,533)			4.000	3.882	JJ	167,844	364,000	11/14/2019	07/15/2029
84861T-AE-8	Spirit Realty LP Sr Nt		1		..2.B FE	6,995,905	94.5310	6,617,135	7,000,000	6,998,098		587			3.200	3.209	JJ	103,289	224,000	09/09/2019	01/15/2027
84861T-AF-5	Spirit Realty LP Sr Nt		1		..2.B FE	18,691,148	91.1080	17,037,252	18,700,000	18,694,313		767			3.400	3.405	JJ	293,174	635,800	11/14/2019	01/15/2030
84861T-AG-3	Spirit Realty LP Sr Nt		1		..2.B FE	612,096	88.4290	530,574	600,000	609,020		(1,165)			3.200	2.957	FA	7,253	19,200	04/08/2021	02/15/2031
84861T-AJ-7	Spirit Realty LP Sr Nt		1		..2.B FE	578,736	83.9830	503,898	600,000	583,431		1,770			2.700	3.087	FA	6,120	16,200	04/08/2021	02/15/2032
85205T-AK-6	Spirit Aerosystems Inc Sr Nt		1		..5.A FE	932,950	88.2770	829,803	940,000	955,137		959			4.600	4.730	JD	1,922	43,240	09/17/2021	06/15/2028
85205T-AN-0	Spirit Aerosystems Inc 1st Lien		1		..3.C FE	15,752,774	109.4890	16,414,591	14,992,000	15,674,771		(77,609)			9.375	7.995	MM	121,029	892,282	08/07/2023	11/30/2029
852398-AA-1	Stadco LA, LLC Sr Sec Nt				..2.C PL	15,000,000	71.4240	10,713,582	15,000,000	15,000,000					3.750	3.768	FIAN	71,875	562,500	08/05/2021	05/15/2056
85253#-AG-6	STAG Industrial Sr Nt Series B				..2.B FE	10,000,000	97.3430	9,734,320	10,000,000	10,000,000					4.100	4.100	JD	20,500	410,000	06/13/2018	06/13/2025
85253#-AJ-0	STAG Industrial Sr Nt				..2.C	20,000,000	82.9810	16,596,140	20,000,000	20,000,000					2.800	2.800	MS	144,667	560,000	09/28/2021	09/29/2031
85253#-AL-5	STAG Industrial Sr Nt				..2.C	14,000,000	90.5020	12,670,322	14,000,000	14,000,000					4.120	4.120	JD	4,807	576,800	06/28/2022	06/28/2032
854502-AL-5	Stanley Black & Decker Inc Sr Nt		1		..2.A FE	1,993,340	85.2080	1,704,154	2,000,000	1,995,745		629			2.300	2.337	MS	13,544	46,000	02/03/2020	03/15/2030
857477-AN-3	State Street Corp Sr Nt				..1.F FE	5,359,953	98.3980	5,234,795	5,320,000	5,324,723		(4,788)			3.300	3.205	JD	7,315	175,560	09/18/2015	12/16/2024
857477-AT-0	State Street Corp Sr Nt				..1.F FE	32,955,780	98.1720	32,396,628	33,000,000	32,991,687		4,869			3.550	3.566	FA	432,804	1,171,500	08/13/2015	08/18/2025
857477-BD-4	State Street Corp Fix to Flt Sr Nt 12/3/28		2		..1.E FE	47,613,696	96.9610	46,056,618	47,500,000	47,561,677		(11,098)			4.141	4.112	JD	152,987	1,966,975	12/07/2018	12/03/2029
857477-CA-9	State Street Corp Sr Nt Fixed to Float		2		..1.E FE	1,380,000	98.5970	1,360,643	1,380,000	1,380,000					4.821	4.821	JJ	28,645	33,265	01/23/2023	01/26/2034
858119-BF-6	Steel Dynamics Inc Sr Nt		1		..2.B FE	10,381,270	100.4390	10,241,734	10,197,000	10,218,021		(27,528)			5.000	4.711	JD	22,660	509,850	10/19/2018	12/15/2026
858119-BK-5	Steel Dynamics Inc Sr Nt		1		..2.B FE	4,461,365	92.2510	4,578,402	4,963,000	4,465,826		4,461			3.450	5.347	AO	36,147		12/07/2023	04/15/2030
858119-BM-1	Steel Dynamics Inc Sr Nt				..2.B FE	960,672	90.8670	989,541	1,089,000	961,668		996			3.250	5.259	JJ	16,320		12/06/2023	01/15/2031
858912-AF-5	Stericycle Inc Sr Nt		1		..3.C FE	17,091,773	99.6660	16,920,229	16,977,000	16,977,000		(16,450)			5.375	5.190	JJ	420,770	912,514	06/27/2019	07/15/2024
858912-AG-3	Stericycle Inc Sr Nt		1		..3.C FE	444,375	91.0870	455,433	500,000	450,308		5,933			3.875	6.202	JJ	8,934	9,688	04/12/2023	01/15/2029
863667-AG-6	Stryker Corp Sr Nt		1		..2.A FE	345,351	91.7620	275,285	300,000	339,903		(1,379)			4.375	3.445	MM	1,677	13,125	10/29/2019	05/15/2044
863667-AJ-0	Stryker Corp Sr Nt		1		..2.A FE	8,035,387	96.8110	5,895,796	6,090,000	7,868,744		(58,666)			4.625	2.817	MS	82,934	281,663	02/01/2021	03/15/2046
863667-AN-1	Stryker Corp Sr Nt		1		..2.A FE	11,967,384	97.5610	11,707,344	12,000,000	11,991,810		3,506			3.500	3.532	MS	123,667	420,000	03/03/2016	03/15/2026
863667-AQ-4	Stryker Corp Sr Nt		1		..2.A FE	9,233,172	96.8770	8,718,948	9,000,000	9,115,000		(26,848)			3.650	3.302	MS	104,025	328,500	05/07/2019	03/07/2028
866677-AE-7	Sun Communities Sr Nt		1		..2.C FE	6,020,520		5,010,312	6,000,000	6,016,326		(1,988)			2.700	2.659	JJ	74,700	162,000	09/28/2021	07/15/2031
866677-AF-4	Sun Communities Sr Nt		1		..2.C FE	18,289,790	87.8480	17,416,725	19,826,000	18,406,795		115,724			2.300	3.885	MM	76,000	342,999	07/14/2023	11/01/2028
866677-AJ-6	Sun Communities Sr Nt				..2.C FE	22,281,266	101.7160	22,723,265	22,340,000	22,285,472		4,206			5.700	5.735	JJ	587,170	629,616	01/10/2023	01/15/2033
86765B-AH-2	Energy Transfer Partners Co Gtd Nt	..LS..			..2.C FE	38,416,992	106.3140	38,667,574	36,371,000	38,272,743		(77,282)			6.850	6.301	FA	941,201	2,491,414	02/22/2022	02/15/2040
86765B-AP-4	Energy Transfer Partners Sr Nt		1		..2.C FE	4,349,320	92.3970	3,695,872	4,000,000	4,330,849		(10,033)			5.300	4.655	AO	53,000	212,000	02/03/2022	04/01/2044

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86765L-AN-7	Sunoco Finance Corp Sr Nt			1	3.B FE	913,388	99.9170	864,285	865,000	883,680		(10,141)			5.875	3.774	MS	14,963	50,819	10/25/2021	03/15/2028
86765L-AT-4	Sunoco Finance Corp Sr Nt			1	3.B FE	4,720,906	93.2790	4,658,601	4,994,250	4,769,864		32,663			4.500	5.431	MN	28,717	224,741	10/13/2022	05/15/2029
86765L-AZ-0	Sunoco Finance Corp Sr Nt			1	3.B FE	1,800,000	92.6210	1,667,182	1,800,000	1,800,000					4.500	4.500	AO	13,725	81,000	07/19/2022	04/30/2030
86787G-AJ-1	SunTrust Bank Sub Nt				1.F FE	18,811,083	95.3950	18,029,712	18,900,000	18,876,167		9,499			3.300	3.356	MN	79,695	623,700	05/12/2016	05/15/2026
870836-AC-7	Swiss Bank Corp-NY Sub Nt				2.A FE	1,244,880	102.9390	1,029,386	1,000,000	1,040,875		(25,055)			7.500	4.713	JJ	34,583	75,000	01/17/2014	07/15/2025
871829-AN-7	Sysco Corp Nt			1	2.B FE	2,595,875	108.7720	2,719,298	2,500,000	2,569,622		(2,657)			6.625	6.337	MS	47,847	165,625	04/13/2009	03/17/2039
871829-AY-3	Sysco Corp Sr Nt			1	2.B FE	19,168,950	92.4630	17,567,913	19,000,000	19,151,077		(3,914)			4.850	4.791	AO	230,375	921,500	10/17/2018	10/01/2045
871829-AZ-0	Sysco Corp Sr Nt			1	2.B FE	8,000,000	97.7810	7,822,456	8,000,000	8,000,000					3.750	3.750	AO	75,000	300,000	09/23/2015	10/01/2025
871829-BD-8	Sysco Corp Sr Nt			1	2.B FE	3,334,681	89.2180	2,587,322	2,900,000	3,288,949		(11,603)			4.500	3.605	AO	32,625	130,500	10/29/2019	04/01/2046
871829-BF-3	Sysco Corp Sr Nt			1	2.B FE	7,035,900	95.7200	7,179,015	7,500,000	7,292,263		53,514			3.250	4.099	JJ	112,396	243,750	10/17/2018	07/15/2027
871829-BH-9	Sysco Corp Sr Nt			1	2.B FE	5,751,900	88.2930	5,297,574	6,000,000	5,775,313		4,892			4.450	4.711	MS	78,617	267,000	10/17/2018	03/15/2048
871829-BJ-5	Sysco Corp Sr Nt			1	2.B FE	13,474,485	73.6410	9,941,535	13,500,000	13,476,572		557			3.300	3.310	FA	168,300	445,500	02/11/2020	02/15/2050
871829-BK-2	Sysco Corp Sr Nt			2	2.B FE	6,477,055	88.3020	5,739,611	6,500,000	6,485,310		2,199			2.400	2.440	FA	58,933	156,000	02/11/2020	02/15/2030
872287-AF-4	TCI Communications Inc Deb	C			1.G FE	4,910,610	106.2000	4,247,996	4,000,000	4,152,272		(65,496)			7.875	5.938	FA	119,000	315,000	08/25/2005	02/15/2026
87264A-AV-7	T-Mobile USA Inc Sr Nt			1	2.B FE	21,313,338	99.6510	21,215,655	21,290,000	21,285,636		(4,604)			4.750	4.729	FA	421,365	1,011,275	09/07/2018	02/01/2028
87264A-AX-3	T-Mobile USA Inc 1st Lien			1	2.B FE	22,402,650	90.6090	25,370,380	28,000,000	22,435,804		33,154			4.375	6.349	AO	258,611	65,625	11/02/2023	04/15/2040
87264A-AZ-8	T-Mobile USA Inc 1st Lien			1	2.B FE	21,881,072	88.6520	16,732,971	18,875,000	21,711,845		(67,130)			4.500	3.594	AO	179,313	849,375	05/27/2021	04/15/2050
87264A-BN-4	T-Mobile USA Inc 1st Lien			1	2.B FE	32,674,672	72.6160	23,418,531	32,250,000	32,651,209		(9,674)			3.300	3.229	FA	402,050	1,064,250	05/27/2021	02/15/2051
87264A-BT-1	T-Mobile USA Inc Sr Nt			1	2.B FE	1,982,325	88.0140	1,769,083	2,010,000	1,988,861		2,393			2.875	3.029	FA	21,831	57,788	03/04/2021	02/15/2031
87264A-BX-2	T-Mobile USA Inc 1st Lien			1	2.B FE	3,806,276	83.2930	3,210,108	3,854,000	3,815,992		4,337			2.250	2.388	MN	11,080	86,715	09/24/2021	11/15/2031
87264A-CA-1	T-Mobile USA Inc 1st Lien			1	2.B FE	6,146,288	90.3210	5,419,248	6,000,000	6,090,279		(21,894)			2.050	1.656	FA	46,467	123,000	05/27/2021	02/15/2028
87264A-CB-9	T-Mobile USA Inc 1st Lien			1	2.B FE	12,973,374	86.1970	10,774,600	12,500,000	12,853,023		(47,238)			2.550	2.107	FA	120,417	318,750	05/27/2021	02/15/2031
87264A-CQ-6	T-Mobile USA Inc 1st Lien			1	2.B FE	997,088	85.3420	853,418	1,000,000	997,539		264			2.700	2.734	MS	7,950	27,000	07/06/2022	03/15/2032
87264A-CV-5	T-Mobile USA Inc Sr Nt			1	2.B FE	32,206,493	102.5870	33,086,295	32,252,000	32,208,903		2,410			5.200	5.219	JJ	773,331	1,397,587	09/12/2022	01/15/2033
87264A-DC-6	T-Mobile USA Inc Sr Nt			1	2.B FE	6,625,379	106.2860	7,052,063	6,635,000	6,625,379					5.750	5.770	JJ	113,394		09/11/2023	01/15/2034
87305Q-CH-2	TTX Co Sr Nt			1	1.F FE	17,005,465	97.9840	16,657,246	17,000,000	17,000,780		(725)			3.600	3.595	JJ	282,200	612,000	11/13/2014	01/15/2025
87305Q-CN-9	TTX Co Sr Nt			1	1.F FE	15,053,587	92.2470	13,837,005	15,000,000	15,049,021		(1,071)			4.600	4.578	FA	287,500	690,000	01/11/2019	02/01/2049
87312B-AH-1	TWE US Finance Co. Sr Nt Ser A				2.B Z	20,000,000	95.6690	19,133,740	20,000,000	20,000,000					3.720	3.720	JD	8,267	744,000	06/27/2017	06/27/2027
87312B-AJ-7	TWE US Finance Co. Sr Nt Ser B				2.B Z	10,000,000	93.2100	9,320,970	10,000,000	10,000,000					3.820	3.820	JD	4,244	382,000	06/27/2017	06/27/2029
875127-BG-6	Tampa Elec Co Sr Nt			1	1.G FE	7,901,920	75.5630	6,045,000	8,000,000	7,909,966		1,981			3.625	3.692	JD	12,889	290,000	07/22/2019	06/15/2050
87612B-BG-6	Targa Resources Partners Sr Nt			1	2.C FE	17,221,209	98.8750	17,362,485	17,560,000	17,362,089		42,873			5.000	5.314	JJ	404,856	878,000	05/04/2022	01/15/2028
87612B-BQ-4	Targa Resources Partners Sr Nt			1	2.C FE	11,462,548	100.0320	11,136,540	11,133,000	11,372,046		(51,932)			5.500	4.911	MS	204,105	612,315	05/10/2022	03/01/2030
87612B-BS-0	Targa Resources Partners Sr Nt			1	2.C FE	10,844,363	97.1010	10,113,059	10,415,000	10,741,086		(56,457)			4.875	4.185	FA	211,555	507,731	02/23/2022	02/01/2031
87612B-BU-5	Targa Resources Partners Sr Nt			1	2.C FE	19,461,117	91.1320	17,832,749	19,568,000	19,478,551		9,208			4.000	4.067	JJ	360,921	782,720	02/23/2022	01/15/2032
87612G-AB-7	Targa Resources Corp Sr Nt			1	2.C FE	3,476,655	88.1160	3,084,074	3,500,000	3,477,324		359			4.950	4.993	AO	36,575	173,250	03/23/2022	04/15/2052
878091-BC-0	Teachers Ins & Annuity Assn Sub Nt				1.D FE	37,058,643	115.7580	39,241,826	33,900,000	37,015,689		(42,774)			6.850	5.950	JD	96,756	1,161,075	08/07/2023	12/16/2039
87823*-AB-8	Teachers Insurance and Annuity Sr Nt Ser B				1.F	15,000,000	89.3430	13,401,375	15,000,000	15,000,000					3.350	3.350	JD	29,313	502,500	06/10/2022	06/10/2032
879369-AF-3	Teleflex Inc Sr Nt			1	3.B FE	309,875	97.4540	326,471	335,000	316,068		4,195			4.625	6.293	MN	1,980	15,494	06/30/2022	11/15/2027
879369-AG-1	Teleflex Inc Sr Nt			1	3.B FE	982,071	95.5730	1,018,811	1,066,000	996,831		12,911			4.250	5.931	JD	3,775	45,305	01/27/2023	06/01/2028
88033G-DH-0	Tenet Healthcare Corp 1st Lien			1	3.C FE	1,417,152	95.3130	1,354,391	1,421,000	1,411,583		(5,569)			4.625	4.218	JD	2,921	65,72		

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
883556-CX-8	Thermo Fisher Scientific Inc Sr Nt			1	1.G FE	3,250,000	104.2500	3,388,115	3,250,000	3,250,000					5.086	5.086	FA	64,741		08/07/2023	08/10/2033
88579Y-BG-5	3M Co Sr Nt			1	1.G FE	9,996,500	93.6760	9,367,550	10,000,000	9,998,092					3.375	3.379	MS	112,500	337,500	02/12/2019	03/01/2029
88732J-AN-8	Time Warner Cable Inc Sr Nt			1	2.C FE	5,111,600	103.5700	5,178,475	5,000,000	5,081,914					7.300	7.117	JJ	182,500	365,000	02/03/2009	07/01/2038
88732J-AU-2	Time Warner Cable Inc Co Gtd Nt			1	2.C FE	6,905,990	99.7650	6,484,706	6,500,000	6,797,413			(11,140)		6.750	6.283	JD	19,500	438,750	09/02/2009	06/15/2039
887389-E8-9	Timken Co Sr Nt				2.C	24,046,000	94.1930	20,795,864	22,078,000	22,078,000				668,000	2.020	2.020	MS	141,226	429,149	09/07/2017	09/07/2027
891906-AF-6	Global Payments Inc Sr Nt				2.C FE	1,526,012	97.4380	1,286,175	1,320,000	1,454,846			(28,903)		4.450	2.020	JD	4,895	58,740	06/30/2021	06/01/2028
89214P-DD-8	Townebank/Portsmouth VA Fix to Float			2	2.A FE	9,375,000	84.9130	7,960,584	9,375,000	9,375,000					3.125	3.125	FA	110,677	292,969	02/02/2022	02/15/2032
89236T-JK-2	Toyota Motor Credit Corp Sr Nt MTN			1	1.E FE	4,498,020	92.3670	4,156,524	4,500,000	4,499,011			394		1.125	1.134	JD		50,625	06/15/2021	06/18/2026
893574-AH-6	Transcontinental Gas P L Corp Sr Nt			2	2.A FE	16,899,678	104.8590	14,051,133	13,400,000	14,539,257			(594,618)		7.850	3.051	FA	438,292	1,051,900	10/29/2019	02/01/2026
893574-AK-9	Transcontinental Gas P L Corp Sr Nt			1	2.A FE	1,069,900	97.0440	970,444	1,000,000	1,036,220			(8,481)		4.000	3.022	MS	11,778	40,000	10/29/2019	03/15/2028
893830-BQ-1	Transocean Inc Sr Nt			1	5.A FE	345,293	104.5200	881,106	843,000	345,293					11.500	35.417	JJ	40,663	96,945	09/11/2020	01/30/2027
896239-AE-0	Trimble Inc Sr Nt			1	2.C FE	1,773,611	106.9910	1,893,741	1,770,000	1,773,416			(194)		6.100	6.072	MS	31,791	55,785	02/23/2023	03/15/2033
896522-AJ-8	Trinity Industries Inc Sr Nt			1	3.B FE	5,032,251	104.1240	5,206,180	5,000,000	5,028,958			(3,293)		7.750	7.560	JJ	194,826		06/29/2023	07/15/2028
89681L-AA-0	Triton Container Sr Nt			1	2.C FE	4,127,131	80.7420	3,338,673	4,135,000	4,128,626			668		3.250	3.272	MS	39,570	134,388	01/13/2022	03/15/2032
897051-AC-2	Tronox Inc Sr Nt	LS		1	4.A FE	2,644,981	88.5340	2,881,778	3,255,000	2,741,393			73,742		4.625	8.371	MS	44,327	150,544	10/06/2022	03/15/2029
89788K-AA-4	Truist Bank Sub Nt			2	1.F FE	16,485,682	82.8980	13,595,321	16,400,000	16,462,134			(9,724)		2.250	2.181	MS	112,750	369,000	06/29/2021	03/11/2030
89789M-AL-6	Truist Financial Corp Sr Nt Fixed to Float			1	1.G FE	1,450,000	98.8590	1,433,448	1,450,000	1,450,000					4.873	4.873	JJ	30,422	35,329	01/23/2023	01/26/2029
89789M-AM-4	Truist Financial Corp Sr Nt Fixed to Float			1	1.G FE	7,090,000	96.8080	6,863,708	7,090,000	7,090,000					5.122	5.122	JJ	156,356	181,575	01/23/2023	01/26/2034
89838Q-AA-1	Boston University Secured Nt Ser CC			1	1.D FE	9,000,000	88.4010	7,956,054	9,000,000	9,000,000					4.061	4.061	AO	91,373	365,490	08/15/2018	10/01/2048
901398-AA-1	Twin Brook Cap XIII WSPV				1.E PL	4,137,702	100.0000	4,137,702	4,137,702	4,137,702					8.516	7.127	JAJO	71,451	316,772	12/07/2022	01/20/2027
902494-AX-1	Tyson Foods Inc Sr Nt			1	2.B FE	24,435,068	98.8330	23,596,474	23,875,000	23,919,930			(70,482)		3.950	3.641	FA	356,268	943,063	04/12/2016	08/15/2024
902494-AY-9	Tyson Foods Inc Sr Nt			1	2.B FE	17,123,270	92.4050	14,784,768	16,000,000	16,938,868			(27,157)		5.150	4.699	FA	311,289	824,000	05/16/2016	08/15/2044
902494-BC-6	Tyson Foods Inc Sr Nt			1	2.B FE	2,804,850	95.5090	2,865,267	3,000,000	2,913,697			22,877		3.550	4.467	JD	8,579	106,500	10/17/2018	06/02/2027
902494-BD-4	Tyson Foods Inc Sr Nt			1	2.B FE	3,001,716	84.1930	2,525,775	3,000,000	3,001,456			(44)		4.550	4.546	JD	10,996	136,500	05/23/2017	06/02/2047
902494-BH-5	Tyson Foods Inc Sr Nt			1	2.B FE	33,155,440	91.1140	30,978,794	34,000,000	33,222,953			14,846		5.100	5.266	MS	447,950	1,734,000	02/13/2019	09/28/2048
902494-BK-8	Tyson Foods Inc Sr Nt			1	2.B FE	2,999,460	97.3080	2,919,249	3,000,000	2,999,721			47		4.350	4.352	MS	43,500	130,500	02/13/2019	03/01/2029
90265E-AN-0	UDR Inc Sr MTN			1	2.A FE	2,474,700	95.3630	2,384,068	2,500,000	2,488,276			3,086		3.500	3.644	JJ	43,750	87,500	04/30/2019	07/01/2027
90265E-AN-0	UDR Inc Sr Nt	LS		1	2.A FE	1,794,504	94.2350	1,719,787	1,825,000	1,809,738			3,441		3.500	3.725	JJ	29,453	63,875	04/11/2019	01/15/2028
90265E-AP-5	UDR Inc Sr Nt			1	2.A FE	2,242,020	96.8120	1,936,246	2,000,000	2,137,579			(26,258)		4.400	2.862	JJ	37,889	88,000	10/29/2019	01/26/2029
90265E-AX-3	UDR Inc Sr Nt			1	2.A FE	4,754,700	91.1100	4,099,928	4,500,000	4,660,501			(25,420)		3.200	2.534	JJ	66,400	144,000	10/29/2020	01/15/2030
90265E-AR-1	UDR Inc Sr Nt			1	2.A FE	14,088,529	88.5850	12,490,415	14,100,000	14,092,392			817		3.000	3.008	FA	159,800	423,000	11/14/2019	08/15/2031
90265E-AS-9	UDR Inc Sr Nt			1	2.A FE	2,488,925	82.8930	2,072,318	2,500,000	2,491,556			645		3.100	3.137	MM	12,917	77,500	10/02/2019	11/01/2034
90265E-AU-4	UDR Inc Sr Nt			1	2.A FE	8,516,666	86.6960	7,109,738	9,270,000	8,577,469			55,847		1.900	2.760	MS	51,861	176,130	01/18/2023	03/15/2033
904764-AY-3	Unilever Cap Corp Sr Nt			1	1.E FE	39,384,400	95.5340	38,213,480	40,000,000	39,772,979			63,477		2.900	3.080	MM	180,444	1,160,000	05/02/2017	05/05/2027
904764-BC-0	Unilever Cap Corp Sr Nt			1	1.E FE	16,743,130	97.0880	16,504,960	17,000,000	16,880,057			25,769		3.500	3.682	MS	163,625	595,000	03/19/2018	03/22/2028
906548-AN-0	Union Elec Co 1st Mtg Bd			1	1.F FE	11,053,393	92.5780	9,166,158	11,100,000	11,058,540			994		4.000	4.024	AO	111,000	444,000	04/03/2018	04/01/2048
907818-DT-2	Union Pacific Corp Sr Nt			1	1.G FE	7,695,800	91.7510	6,422,591	7,000,000	7,572,480			(17,842)		4.821	4.213	FA	140,613	337,470	01/08/2016	02/01/2044
907818-DY-1	Union Pacific Corp Nt			1	1.G FE	6,131,031	97.9560	5,999,830	6,125,000	6,125,684			(638)		3.250	3.239	JJ	91,790	199,063	08/11/2014	01/15/2025
907818-EM-6	Union Pacific Corp Sr Nt			2	1.G FE	1,593,918	84.0960	1,429,625	1,700,000	1,695,199			1,795		3.799	4.139	AO	16,146	64,583	12/22/2016	10/01/2051
907818-EII-4	Union Pacific Corp Sr Nt	LS		1	1.G FE	13,279,926	91.8990	12,406,298	13,500,000	13,302,202			4,233		4.500	4.600	MS	187,313	607,500	12/10/2018	09/10/2048
907818-EY-0	Union Pacific Corp Sr Nt			1	1.G FE	28,383,851	99.4250	28,336,068	28,500,000	28,440,767			11,247		3.950	3.999	MS	347,106	1,125,750	12/20/2018	09/10/2028
907818-FB-9	Union Pacific Corp Sr Nt			1	1.G FE	9,781,290	97.8130	9,997,657	10,000,000	9,997,657			404		3.700	3.705	MS	123,333	370,000	02/11/2019	03/01/2029
907818-FC-7	Union Pacific Corp Sr Nt			1	1.G FE	19,859,400	89.0770	17,815,340	20,000,000	19,872,117			2,756		4.300	4.342	MS	286,667	860,000	02/11/2019	03/01/2049
90932L-AH-0	United Airlines Secured Nt			1	3.B FE	2,348,250	93.2710	2,168,555	2,325,000	2,342,350			(3,183)		4.625	4.450	AO	22,701	107,531	01/21/2022	04/15/2029
90964*-AG-0	United Bottling Mgt Co LLC Sr Nt Ser A			1	1.G PL	10,000,000	98.0030	9,800,330	10,000,000	10,000,000					3.990	3.990	JD	11,083	399,000	12/21/2016	12/21/2026

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90964*-AH-8	United Bottling Mgt Co LLC Sr Nt Ser B .....	.....	.....	.....	.. 1.G PL	8,000,000	..95.9900	7,679,224	8,000,000	8,000,000 .....	.....	.....	.....	.....	..4.240	..4.240	JD	..9,422	339,200	12/21/2016	12/21/2031
90982P-AA-5	United Cities Gas Co Nt Ser A .....	.....	.....	.....	.. 1.G FE	1,041,000	101.8310	1,018,312	1,000,000	1,006,194 .....	.....	.....	.....	.....	..6.670	..6.328	JD	..2,964	66,700	01/16/2003	12/15/2025
911163-AA-1	United Natural Foods Inc Sr Nt	..LS..	.....	1	.. 5.A FE	1,960,766	..80.9560	1,700,068	2,100,000	1,975,581 .....	.....	.....	.....	.....	..6.750	..8.275	AO	..29,925	87,750	04/14/2023	10/15/2028
911312-AY-2	United Parcel Service Sr Nt .....	.....	.....	1	.. 1.F FE	7,607,680	..95.1560	7,612,488	8,000,000	7,860,926 .....	.....	.....	.....	.....	..2.400	..3.037	MN	..24,533	192,000	01/11/2018	11/15/2026
911312-AZ-9	United Parcel Service Sr Nt .....	.....	.....	1	.. 1.F FE	13,381,605	..80.3380	10,845,671	13,500,000	13,400,201 .....	.....	.....	.....	.....	..3.400	..3.447	MN	..58,650	459,000	10/19/2016	11/15/2046
911312-BM-7	United Parcel Service Sr Nt .....	.....	.....	1	.. 1.F FE	15,108,384	..95.8190	14,947,748	15,600,000	15,383,139 .....	.....	.....	.....	.....	..3.050	..3.436	MN	..60,797	475,800	03/12/2018	11/15/2027
911312-BN-5	United Parcel Service Sr Nt .....	.....	.....	1	.. 1.F FE	22,650,937	..84.9710	19,984,353	23,519,000	22,749,075 .....	.....	.....	.....	.....	..3.750	..3.962	MN	..112,695	881,963	06/18/2018	11/15/2047
911365-BG-8	United Rentals Inc Sr Nt .....	.....	.....	2	.. 3.A FE	16,651,638	..97.6840	16,284,809	16,670,924	16,654,018 .....	.....	.....	.....	.....	..4.875	..4.888	JJ	..374,749	812,708	09/27/2018	01/15/2028
911365-BL-7	United Rentals Inc Sr Nt .....	.....	.....	1	.. 3.B FE	839,860	..98.7120	773,904	784,000	813,298 .....	.....	.....	.....	.....	..5.250	..4.039	JJ	..18,979	41,160	07/15/2020	01/15/2030
911365-BM-5	United Rentals Inc 2nd Lien	..LS..	.....	1	.. 3.A FE	4,400,000	..95.4740	4,200,847	4,400,000	4,400,000 .....	.....	.....	.....	.....	..3.875	..3.875	MN	..21,786	170,500	10/21/2019	11/15/2027
911365-BN-3	United Rentals Inc Sr Nt	..LS..	.....	1	.. 3.B FE	277,770	..92.1200	259,777	282,000	279,118 .....	.....	.....	.....	.....	..4.000	..4.180	JJ	..5,201	11,280	03/06/2020	07/15/2030
91159H-AK-9	US Bancorp Sub Nt .....	.....	.....	.....	.. 1.G FE	29,758,279	..98.5960	29,133,028	29,548,000	29,566,589 .....	.....	.....	.....	.....	..3.600	..3.507	MS	..325,028	1,063,728	09/11/2015	09/11/2024
91159H-HM-5	US Bancorp Sub Nt MTN .....	.....	.....	.....	.. 1.G FE	2,976,405	..95.9060	2,877,186	3,000,000	2,993,155 .....	.....	.....	.....	.....	..3.100	..3.203	AO	..16,533	93,000	07/07/2017	04/27/2026
91159H-HN-3	US Bancorp Sr MT Nt .....	.....	.....	.....	.. 1.G FE	4,850,390	..93.9230	4,696,150	5,000,000	4,952,634 .....	.....	.....	.....	.....	..2.375	..2.761	JJ	..52,448	118,750	11/07/2017	07/22/2026
91159H-HR-4	US Bancorp Sr MTN Ser X .....	.....	.....	2	.. 1.G FE	6,022,820	..95.1920	5,711,490	6,000,000	6,008,691 .....	.....	.....	.....	.....	..3.150	..3.103	AO	..33,600	189,000	11/20/2017	04/27/2027
91159H-JL-5	US Bancorp Sr Nt Fixed to Float .....	.....	.....	2	.. 1.F FE	10,850,000	..96.0450	10,420,926	10,850,000	10,850,000 .....	.....	.....	.....	.....	..4.839	..4.839	FA	..218,763	262,516	01/26/2023	02/01/2034
912920-AK-1	Qwest Corp Sr Nt .....	.....	.....	.....	.. 4.B FE	435,675	..98.0350	362,730	370,000	394,602 .....	.....	.....	.....	.....	..7.250	..3.205	MS	..7,898	26,825	12/04/2020	09/15/2025
913017-BP-3	RTX Corporation Sr Nt .....	.....	.....	1	.. 2.A FE	3,880,159	109.2430	3,277,302	3,000,000	3,629,896 .....	.....	.....	.....	.....	..6.125	..4.183	JJ	..84,729	183,750	05/19/2014	07/15/2038
913017-BT-5	RTX Corporation Sr Nt .....	.....	.....	1	.. 2.A FE	7,084,115	..91.2680	5,932,420	6,500,000	6,954,855 .....	.....	.....	.....	.....	..4.500	..3.957	JD	..24,375	292,500	07/08/2015	06/01/2042
913017-CP-2	RTX Corporation Sr Nt .....	.....	.....	.....	.. 2.A FE	8,601,195	..83.7280	7,221,523	8,625,000	8,604,316 .....	.....	.....	.....	.....	..4.050	..4.066	MN	..55,308	349,313	05/01/2017	05/04/2047
913017-CR-8	RTX Corporation Sr Nt .....	.....	.....	2	.. 2.A FE	30,000,000	..95.1670	28,549,980	30,000,000	30,000,000 .....	.....	.....	.....	.....	..3.125	..3.125	MN	..148,438	937,500	05/01/2017	05/04/2027
91324P-BU-5	UnitedHealth Group Inc Sr Nt .....	.....	.....	1	.. 1.F FE	4,617,950	..95.8990	4,794,955	5,000,000	4,633,429 .....	.....	.....	.....	.....	..4.625	..5.263	MN	..29,549	231,250	09/26/2022	11/15/2041
91324P-CD-2	UnitedHealth Group Inc Sr Nt .....	.....	.....	1	.. 1.F FE	10,850,840	..92.7080	10,197,836	11,000,000	10,884,632 .....	.....	.....	.....	.....	..4.250	..4.331	MS	..137,653	467,500	02/25/2013	03/15/2043
91324P-CV-2	UnitedHealth Group Inc Sr Nt .....	.....	.....	1	.. 1.F FE	18,977,226	..97.1980	18,467,563	19,000,000	18,994,457 .....	.....	.....	.....	.....	..3.100	..3.114	MS	..173,428	589,000	02/23/2016	03/15/2026
91324P-CX-8	UnitedHealth Group Inc Sr Nt .....	.....	.....	1	.. 1.F FE	8,308,375	..89.0890	5,841,572	6,557,000	8,161,313 .....	.....	.....	.....	.....	..4.200	..2.738	JJ	..126,987	275,394	01/11/2021	01/15/2047
91324P-CZ-3	UnitedHealth Group Inc Sr Nt .....	.....	.....	1	.. 1.F FE	7,178,316	..89.6360	4,976,585	5,552,000	7,043,281 .....	.....	.....	.....	.....	..4.250	..2.669	AO	..49,814	235,960	01/15/2021	04/15/2047
91324P-DF-6	UnitedHealth Group Inc Sr Nt .....	.....	.....	1	.. 1.F FE	4,185,458	..82.5610	2,906,137	3,520,000	4,134,468 .....	.....	.....	.....	.....	..3.750	..2.730	AO	..27,867	132,000	10/22/2021	10/15/2047
91324P-DL-3	UnitedHealth Group Inc Sr Nt .....	.....	.....	1	.. 1.F FE	6,426,676	..89.6810	4,690,327	5,230,000	6,358,432 .....	.....	.....	.....	.....	..4.250	..2.983	JD	..9,879	222,275	10/22/2021	06/15/2048
91324P-DQ-2	UnitedHealth Group Inc Sr Nt .....	.....	.....	1	.. 1.F FE	6,437,088	..91.8350	4,408,099	4,800,000	6,312,753 .....	.....	.....	.....	.....	..4.450	..2.684	JD	..9,493	213,600	01/15/2021	12/15/2048
91324P-DX-7	UnitedHealth Group Inc Sr Nt .....	.....	.....	1	.. 1.F FE	5,550,690	..86.5450	4,846,526	5,600,000	5,564,346 .....	.....	.....	.....	.....	..2.000	..2.107	MN	..14,311	112,000	04/27/2021	05/15/2030
91324P-ED-0	UnitedHealth Group Inc Sr Nt	..C..	.....	1	.. 1.F FE	16,233,820	..86.6880	13,870,032	16,000,000	16,179,131 .....	.....	.....	.....	.....	..2.300	..2.129	MN	..47,022	368,000	10/22/2021	05/15/2031
91412N-BC-3	University of Chicago Unsecured Nt	..LS..	.....	1	.. 1.C FE	15,900,000	..88.4340	14,061,022	15,900,000	15,900,000 .....	.....	.....	.....	.....	..4.003	..4.003	AO	..159,119	636,477	09/06/2018	10/01/2053
918608-AA-4	VA Sheffield 2021 Lease Financ Sr Nt .....	.....	.....	.....	.. 1.B	6,901,940	..80.9780	5,589,078	6,901,940	6,901,940 .....	.....	.....	.....	.....	..2.850	..2.867	MON	..6,010	196,705	07/29/2021	05/20/2041
918638-AB-9	Vista Equity Partners LP Sr Nt Ser B .....	.....	.....	.....	.. 1.D PL	35,000,000	..82.2710	28,794,815	35,000,000	35,000,000 .....	.....	.....	.....	.....	..3.210	..3.210	AO	..218,458	1,123,500	11/02/2021	10/21/2033
91913Y-AT-7	Valero Energy Corp Sr Nt	..LS..	.....	1	.. 2.B FE	12,231,000	..92.7240	9,272,430	10,000,000	12,084,895 .....	.....	.....	.....	.....	..4.900	..3.499	MS	..144,278	490,000	09/16/2021	03/15/2045
91913Y-AW-0	Valero Energy Corp Sr Nt .....	.....	.....	1	.. 2.B FE	10,838,135	..96.3370	9,392,858	9,750,000	10,516,091 .....	.....	.....	.....	.....	..4.900	..2.326	AO	..97,500	390,000	09/17/2021	04/01/2029
91913Y-BC-3	Valero Energy Corp Sr Nt .....	.....	.....	1	.. 2.B FE	2,539,914	..85.2820	2,532,881	2,970,000	2,577,864 .....	.....	.....	.....	.....	..2.800	..4.827	JD	..6,930	83,160	01/18/2023	12/01/2031
91913Y-BD-1	Valero Energy Corp Sr Nt .....	.....	.....	1	.. 2.B FE	14,951,100	..73.1130	10,966,965	15,000,000	14,953,080 .....	.....	.....	.....	.....	..3.650	..3.668	JD	..45,825	547,500	11/18/2021	12/01/2051
91914J-AB-8	Valero Energy Corp Sr Nt .....	.....	.....	1	.. 2.B FE	3,167,658	..98.4150	2,745,779	2,790,000	3,035,067 .....	.....	.....	.....	.....	..4.875	..5.004	MS	..36,968	125,550	09/16/2021	03/15/2028
92277G-AB-3	Ventas Realty LP Sr Nt .....	.....	.....	1	.. 2.A FE	14,095,766	..96.5360	10,918,210	11,310,000	13,864,913 .....	.....	.....	.....	.....	..5.700	..4.005	MS	..162,958	644,670	03/30/2021	09/30/2043
92277G-AG-2	Ventas Realty LP Sr Nt .....	.....	.....	1	.. 2.A FE	3,838,520	..97.6370	3,905,488	4,000,000	3,864,406 .....	.....	.....	.....	.....	..4.125	..5.920	JJ	..76,083 .....	.....	08/02/2023	01/15/2026
92277G-AQ-0	Ventas Realty LP Sr Nt .....	.....	.....	1	.. 2.A FE	11,932,707	..87.6560	10,693,983	12,200,000	11,916,219 .....	.....	.....	.....	.....	..4.875	..5.004	AO	..125,558	594,750	09/21/2022	04/15/2049
92277G-AU-1	Ventas Realty LP Sr Nt .....	.....	.....	1	.. 2.A FE	5,089,728	..88.4360	4,244,933	4,800,000	5,002,041 .....	.....	.....	.....	.....	..3.000	..2.221	JJ	..66,400	144,000	07/01/2021	01/15/2030
92277G-AV-9	Ventas Realty LP Sr Nt .....	.....	.....	1	.. 2.A FE	5,902,980	..97.3720	4,771,233	4,900,000	5,620,552 .....	.....	.....	.....	.....	..4.750	..2.340	MN	..29,740	232,750	02/17/2021	11/15/2030
92277G-AW-7	Ventas Realty LP Sr Nt	..C..	.....	.....	.. 2.A FE	21,463,919	..82.6300	17,851,407	21,604,000	21,493,075 .....	.....	.....	.....	.....	..2.500	..2.574	MS	..180,033	540,100	09/27/2021	09/01/2031

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92343V-BT-0	Verizon Communications Inc Sr Nt .....	.....	.....	1	.. 2.A FE	43,628,086	115.5780	42,763,786	37,000,000	42,471,155 .....	.....	(154,161) .....	.....	.....	6.550	5.328	MS	713,586	2,423,500	08/30/2018	09/15/2043
92343V-CK-8	Verizon Communications Inc Sr Nt .....	.....	.....	1	.. 2.A FE	16,641,498	95.6290	16,065,706	16,800,000	16,657,894 .....	.....	3,340 .....	.....	.....	4.862	4.924	FA	294,961	816,816	12/20/2018	08/21/2046
92343V-CM-4	Verizon Communications Inc Sr Nt .....	.....	.....	1	.. 2.A FE	1,144,422	98.7240	888,518	900,000	1,128,640 .....	.....	(4,017) .....	.....	.....	5.012	3.631	FA	16,289	45,108	10/29/2019	08/21/2054
92343V-CX-0	Verizon Communications Inc Sr Nt .....	.....	.....	1	.. 2.A FE	8,431,290	91.6550	6,415,829	7,000,000	8,302,966 .....	.....	(33,170) .....	.....	.....	4.522	3.402	MS	93,203	316,540	12/03/2019	09/15/2048
92552V-AK-6	Viasat Inc Sr Nt .....	.....	.....	.....	.. 4.C FE	3,190,350	97.7750	3,050,583	3,120,000	3,120,000 .....	.....	.....	.....	.....	5.625	3.440	MS	51,675	175,500	04/22/2021	09/15/2025
92552V-AL-4	Viasat Inc 1st Lien .....	.....	.....	1	.. 3.C FE	2,251,529	96.7440	2,112,880	2,184,000	2,189,946 .....	.....	(20,493) .....	.....	.....	5.625	4.148	AO	25,935	122,850	03/01/2022	04/15/2027
92552V-AN-0	Viasat Inc Sr Nt .....	.....	.....	1	.. 4.C FE	995,063	82.1710	776,515	945,000	964,907 .....	.....	(12,158) .....	.....	.....	6.500	5.058	JJ	28,324	61,425	10/07/2021	07/15/2028
92556H-AC-1	Viacombcs Inc Sr Nt .....	.....	.....	1	.. 2.C FE	12,382,000	81.3330	8,133,290	10,000,000	12,268,400 .....	.....	(52,379) .....	.....	.....	4.950	3.596	MM	57,750	495,000	10/07/2021	05/19/2050
92556V-AE-6	Viatis Inc Sr Nt .....	.....	.....	1	.. 2.C FE	19,960,347	74.6850	14,936,920	20,000,000	19,964,295 .....	.....	1,526 .....	.....	.....	3.850	3.865	JD	19,250	770,000	11/03/2021	06/22/2040
92556V-AF-3	Viatis Inc Sr Nt .....	.....	.....	1	.. 2.C FE	18,275,998	70.5470	11,816,572	16,750,000	18,204,595 .....	.....	(33,970) .....	.....	.....	4.000	3.489	JD	16,750	670,000	11/03/2021	06/22/2050
92564R-AB-1	VICI Properties / Note Sr Nt .....	.....	.....	2	.. 2.C FE	124,550	94.3620	113,235	120,000	122,841 .....	.....	(658) .....	.....	.....	4.625	3.966	JD	463	5,550	04/22/2021	12/01/2029
92564R-AJ-4	VICI Properties / Note Sr Nt .....	.....	.....	1	.. 2.C FE	15,538,085	100.4680	15,803,679	15,730,000	15,560,203 .....	.....	22,118 .....	.....	.....	5.750	6.140	FA	376,865	452,238	07/20/2023	02/01/2027
92564R-AK-1	VICI Properties / Note Sr Nt .....	.....	.....	1	.. 2.C FE	1,040,865	95.5040	955,042	1,000,000	1,029,244 .....	.....	(7,060) .....	.....	.....	4.500	3.667	JJ	20,750	45,000	04/29/2022	01/15/2028
925650-AD-5	Vici Properties LP Sr Nt .....	.....	.....	1	.. 2.C FE	34,948,633	97.5610	34,146,350	35,000,000	34,956,418 .....	.....	4,070 .....	.....	.....	5.125	5.143	MM	229,201	1,793,750	04/20/2022	05/15/2032
926400-AA-0	Victoria's Secret & Co Sr Nt .....	.....	.....	1	.. 4.A FE	3,097,068	83.5880	3,307,557	3,957,000	3,160,282 .....	.....	63,214 .....	.....	.....	4.625	9.344	JJ	84,389	66,068	09/14/2023	07/15/2029
92735L-AA-0	Chesapeake Energy Corp Sr Nt .....	.....	.....	1	.. 3.B FE	12,956,563	100.4090	13,091,854	13,038,500	12,937,860 .....	.....	(2,184) .....	.....	.....	6.750	6.810	AO	185,799	698,963	08/01/2023	04/15/2029
927804-FA-7	Virginia Elec & Pwr Co Sr Nt Ser B .....	.....	.....	1	.. 2.A FE	4,029,200	107.4570	4,298,284	4,000,000	4,018,696 .....	.....	(1,039) .....	.....	.....	6.000	5.945	JJ	110,667	240,000	01/27/2009	01/15/2036
927804-FP-4	Virginia Elec & Pwr Co Sr Nt .....	.....	.....	1	.. 2.A FE	5,497,360	91.9200	5,055,611	5,500,000	5,497,903 .....	.....	64 .....	.....	.....	4.650	4.653	FA	96,617	255,750	08/12/2013	08/15/2043
927804-GG-3	Virginia Elec & Pwr Co Sr Nt .....	.....	.....	1	.. 1.F FE	937,211	84.7050	931,756	1,100,000	958,318 .....	.....	14,049 .....	.....	.....	2.400	4.270	MS	6,673	26,400	06/27/2022	03/30/2032
92826C-AD-4	Visa Inc Sr Nt .....	.....	.....	1	.. 1.D FE	3,487,190	97.6280	3,416,987	3,500,000	3,497,173 .....	.....	1,383 .....	.....	.....	3.150	3.193	JD	5,206	110,250	12/09/2015	12/14/2025
92826C-AE-2	Visa Inc Sr Nt .....	.....	.....	1	.. 1.D FE	11,435,380	97.9630	10,775,941	11,000,000	11,304,311 .....	.....	(20,792) .....	.....	.....	4.150	3.849	JD	21,557	456,500	12/07/2016	12/14/2035
92826C-AF-9	Visa Inc Sr Nt	..C.....	.....	.....	.. 1.D FE	26,280,200	93.4670	23,366,675	25,000,000	26,070,321 .....	.....	(30,750) .....	.....	.....	4.300	4.002	JD	50,764	1,075,000	03/28/2016	12/14/2045
92840V-AA-0	Vistra Operations Co LLC Sr Nt .....	.....	.....	1	.. 3.B FE	5,312,500	99.3290	5,189,956	5,225,000	5,225,000 .....	.....	(18,223) .....	.....	.....	5.500	4.958	MS	95,792	287,375	04/02/2020	09/01/2026
92840V-AB-8	Vistra Operations Co LLC Sr Nt .....	.....	.....	1	.. 3.B FE	5,088,113	98.8440	4,801,856	4,858,000	4,866,439 .....	.....	(68,308) .....	.....	.....	5.625	3.685	FA	103,233	273,263	05/25/2021	02/15/2027
92840V-AD-4	Vistra Operations Co LLC 1st Lien .....	.....	.....	1	.. 2.C FE	1,259,933	98.4890	1,309,901	1,330,000	1,337,601 .....	.....	(16,410) .....	.....	.....	3.550	6.368	JJ	21,771	47,215	08/22/2023	07/15/2024
92840V-AE-2	Vistra Operations Co LLC 1st Lien .....	.....	.....	.....	.. 2.C FE	33,521,340	93.9170	31,309,412	33,337,250	33,379,719 .....	.....	(14,364) .....	.....	.....	4.300	4.255	JJ	661,004	1,433,502	05/20/2022	07/15/2029
92840V-AF-9	Vistra Operations Co LLC Sr Nt .....	.....	.....	1	.. 3.B FE	110,534	97.3260	102,193	105,000	105,768 .....	.....	(1,312) .....	.....	.....	5.000	3.363	JJ	2,202	5,250	09/17/2020	07/31/2027
92840V-AG-7	Vistra Operations Co LLC 1st Lein .....	.....	.....	1	.. 2.C FE	934,469	94.8420	853,574	900,000	918,791 .....	.....	(6,087) .....	.....	.....	3.700	2.947	JJ	13,968	33,300	05/28/2021	01/30/2027
92840V-AH-5	Vistra Operations Co LLC Sr Nt .....	.....	.....	.....	.. 3.B FE	5,118,725	93.4380	4,775,601	5,111,000	5,116,434 .....	.....	(888) .....	.....	.....	4.375	4.352	MM	37,268	223,606	05/12/2021	05/01/2029
92840V-AJ-6	Vistra Operations Co LLC Sr Nt .....	.....	.....	1	.. 2.C FE	13,973,120	99.2060	13,888,784	14,000,000	13,987,264 .....	.....	8,780 .....	.....	.....	5.125	5.195	MM	95,667	717,500	05/10/2022	05/13/2025
92840V-AQ-5	Vistra Operations Co LLC 1st Lien .....	.....	.....	1	.. 2.C FE	4,877,655	105.2730	5,137,332	4,880,000	4,877,768 .....	.....	113 .....	.....	.....	6.950	6.956	AO	89,501 .....	.....	09/12/2023	10/15/2033
928563-AE-5	VMware Inc. Sr Nt .....	.....	.....	1	.. 2.C FE	2,686,836	99.2470	2,305,515	2,323,000	2,532,985 .....	.....	(63,134) .....	.....	.....	4.650	1.738	MM	13,802	108,020	07/13/2021	05/15/2027
928563-AK-1	VMware Inc. Sr Nt .....	.....	.....	1	.. 2.C FE	2,218,426	97.8200	1,958,379	2,230,000	2,222,232 .....	.....	1,594 .....	.....	.....	1.800	1.879	FA	15,164	40,140	07/20/2021	08/15/2028
92936U-AG-4	WP Carey Inc Sr Nt	..C.....	.....	1	.. 2.A FE	17,506,840	84.6090	15,119,700	17,870,000	17,597,531 .....	.....	34,463 .....	.....	.....	2.400	2.637	FA	178,700	428,880	06/23/2021	02/01/2031
92936U-AH-2	WP Carey Inc Sr Nt .....	.....	.....	1	.. 2.A FE	11,755,921	78.3410	9,402,126	12,001,570	11,805,098 .....	.....	18,589 .....	.....	.....	2.250	2.448	AO	67,509	270,035	06/17/2021	04/01/2033
92936U-AJ-8	WP Carey Inc Sr Nt .....	.....	.....	1	.. 2.A FE	8,153,033	81.4220	6,700,989	8,230,000	8,167,785 .....	.....	6,846 .....	.....	.....	2.450	2.554	FA	84,015	201,635	10/06/2021	02/01/2032
92939U-AE-6	WEC Energy Group Inc Sr Nt .....	.....	.....	1	.. 2.A FE	7,041,293	81.7620	7,587,495	9,280,000	7,320,035 .....	.....	231,561 .....	.....	.....	1.800	5.582	AO	35,264	167,040	10/13/2022	10/15/2030
92939U-AJ-5	WEC Energy Group Inc Sr Nt .....	.....	.....	1	.. 2.A FE	8,647,150	101.5700	8,801,058	8,665,000	8,651,279 .....	.....	3,282 .....	.....	.....	5.150	5.197	AO	111,562	451,206	09/22/2022	10/01/2027
92939U-AL-0	WEC Energy Group Inc Sr Nt .....	.....	.....	1	.. 2.A FE	15,234,711	100.1220	15,273,642	15,255,000	15,238,364 .....	.....	3,653 .....	.....	.....	4.750	4.780	JJ	334,127	370,358	01/09/2023	01/15/2028
92940P-AD-6	Westrock Company Sr Nt .....	.....	.....	.....	.. 2.B FE	37,070,152	100.5410	34,787,255	34,600,000	36,054,060 .....	.....	(269,716) .....	.....	.....	4.900	3.937	MS	499,201	1,695,400	02/11/2020	03/15/2029
92940P-AE-4	Westrock Company Sr Nt .....	.....	.....	.....	.. 2.B FE	4,110,608	95.5110	3,629,433	3,800,000	3,967,653 .....	.....	(37,487) .....	.....	.....	3.900	2.771	JD	12,350	148,200	03/05/2020	06/01/2028
92940P-AF-1	Westrock Company Sr Nt .....	.....	.....	1	.. 2.B FE	1,545,516	95.9980	1,343,975	1,400,000	1,502,854 .....	.....	(10,865) .....	.....	.....	4.200	3.172	JD	4,900	58,800	11/14/2019	06/01/2032
931142-CB-7	Wal-Mart Stores Inc Bd .....	.....	.....	.....	.. 1.C FE	10,230,770	109.3690	12,030,623	11,000,000	10,520,198 .....	.....	28,132 .....	.....	.....	5.250	5.769	MS	192,500	577,500	04/23/2009	09/01/2035
931142-CM-3	Wal-Mart Stores Inc Sr Nt	..C.....	.....	.....	.. 1.C FE	6,979,210	118.2270	8,275,876	7,000,000	6,985,580 .....	.....	612 .....	.....	.....	6.200	6.222	AO	91,622	434,000	04/08/2008	04/15/2038
931142-DB-6	Wal-Mart Stores Inc Sr Nt .....	.....	.....	.....	.. 1.C FE	10,185,400	112.2340	11,223,360	10,000,000	10,140,533 .....	.....	(4,770) .....	.....	.....	5.625	5.498	AO	118,750	562,500	04/21/2011	04/15/2041

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
931142-DK-6	Wal-Mart Stores Inc Sr Nt .....	.....	.....	.....	. 1.C FE	6,515,820	.97.5890	5,855,352	6,000,000	6,410,490 .....	.....	(13,062) .....	.....	.....	4.750	4.235	AO	70,458	285,000	05/20/2014	10/02/2043
931142-EE-9	Wal-Mart Stores Inc Sr Nt .....	.....	.....	.....	. 1.C FE	3,987,760	.98.8650	3,954,612	4,000,000	3,993,947 .....	.....	1,218 .....	.....	.....	3.700	3.737	JD	2,056	148,000	06/20/2018	06/26/2028
931427-AQ-1	Walgreens Boots Alliance Sr Nt .....	.....	.....	.....	. 2.C FE	4,987,400	.95.0700	4,753,515	5,000,000	4,996,548 .....	.....	1,347 .....	.....	.....	3.450	3.480	JD	14,375	172,500	05/26/2016	06/01/2026
939653-A*-2	Washington Real Estate Sr Nt .....	.....	.....	.....	. 2.B YE	25,000,000	.88.1650	22,041,250	25,000,000	25,000,000 .....	.....	.....	.....	.....	3.440	3.440	JJ	396,556	860,000	12/17/2020	12/29/2030
93976B-AQ-5	Washington St Economic Dev Aut TxbI Green Bonds .....	.....	.....	.....	. 2.C FE	30,000,000	100.8350	30,250,500	30,000,000	30,000,000 .....	.....	.....	.....	.....	7.220	7.220	JD	96,267	1,095,033	06/13/2023	05/15/2053
940663-AA-5	Washington University Nt .....	.....	.....	.....	. 1.B FE	7,500,000	.81.7570	6,131,768	7,500,000	7,500,000 .....	.....	.....	.....	.....	3.790	3.790	AO	60,008	284,250	04/22/2015	10/15/2055
94106L-AV-1	Waste Management Inc Co Gtd Nt .....	.....	.....	.....	. 2.A FE	23,434,430	106.9530	20,321,032	19,000,000	22,447,486 .....	.....	(145,509) .....	.....	.....	6.125	4.514	MN	100,212	1,163,750	11/20/2018	11/30/2039
94106L-BB-4	Waste Management Inc Nt .....	.....	.....	.....	. 2.A FE	1,854,780	.90.6380	1,812,752	2,000,000	1,901,503 .....	.....	.....	.....	.....	3.900	4.465	MS	26,000	78,000	11/10/2015	03/01/2035
94106L-BC-2	Waste Management Inc Sr Nt .....	.....	.....	.....	. 2.A FE	50,385,695	.90.4660	46,318,694	51,200,000	50,501,299 .....	.....	18,616 .....	.....	.....	4.100	4.195	MS	699,733	2,099,200	10/24/2018	03/01/2045
94106L-BE-8	Waste Management Inc Sr Nt .....	.....	.....	.....	. 1.G FE	11,450,400	.95.9040	11,508,456	12,000,000	11,737,363 .....	.....	61,882 .....	.....	.....	3.150	3.763	MN	48,300	378,000	01/08/2019	11/15/2027
948741-AL-7	Weingarten Realty Inv Sr Nt .....	.....	.....	.....	. 2.A FE	16,973,200	.97.4150	16,560,618	17,000,000	16,996,915 .....	.....	1,912 .....	.....	.....	3.850	3.863	JD	54,542	654,500	08/02/2016	06/01/2025
948741-AM-5	Weingarten Realty Inv Sr Nt .....	.....	.....	.....	. 2.A FE	11,129,688	.94.7100	10,471,115	11,056,000	11,089,836 .....	.....	(12,251) .....	.....	.....	3.250	3.127	FA	135,743	359,320	11/05/2019	08/15/2026
94973V-BB-2	Anthem Inc Sr Nt .....	.....	.....	.....	. 2.B FE	7,562,807	.92.7010	5,469,371	5,900,000	7,395,705 .....	.....	(58,109) .....	.....	.....	4.650	2.907	JJ	126,506	274,350	01/14/2021	01/15/2043
94973V-BF-3	Anthem Inc Sr Nt .....	.....	.....	.....	. 2.B FE	6,097,923	.97.9700	4,395,914	4,487,000	5,945,891 .....	.....	(52,800) .....	.....	.....	5.100	2.941	JJ	105,519	228,837	01/13/2021	01/15/2044
94973V-BK-2	Anthem Inc Sr Nt .....	.....	.....	.....	. 2.B FE	5,437,950	.92.8980	3,901,724	4,200,000	5,321,156 .....	.....	(40,584) .....	.....	.....	4.650	2.891	FA	73,780	195,300	01/13/2021	08/15/2044
94974B-GL-8	Wells Fargo & Co Sub Nt .....	.....	.....	.....	. 2.B FE	2,732,800	.97.9870	2,449,663	2,500,000	2,613,771 .....	.....	(29,915) .....	.....	.....	4.300	2.943	JJ	47,479	107,500	10/29/2019	07/22/2027
94974B-GQ-7	Wells Fargo & Co Sub Nt .....	.....	.....	.....	. 2.B FE	25,305,690	.91.2910	23,279,154	25,500,000	25,334,106 .....	.....	4,133 .....	.....	.....	4.900	4.949	MN	152,717	1,249,500	11/09/2015	11/17/2045
94974B-GT-1	Wells Fargo & Co MT Sub Nt .....	.....	.....	.....	. 2.B FE	17,579,584	.84.1590	14,812,054	17,600,000	17,582,533 .....	.....	448 .....	.....	.....	4.400	4.407	JD	36,569	774,400	06/07/2016	06/14/2046
95040Q-AC-8	Welltower Inc Sr Nt .....	.....	.....	.....	. 2.A FE	10,972,099	.98.5300	11,101,364	11,267,000	11,019,070 .....	.....	46,972 .....	.....	.....	4.250	5.302	AO	119,712	239,424	07/21/2023	04/01/2026
95040Q-AJ-3	Welltower Inc Sr Nt .....	.....	.....	.....	. 2.A FE	6,361,060	.90.3710	6,895,284	7,630,000	6,539,249 .....	.....	146,326 .....	.....	.....	3.100	5.953	JJ	109,067	236,530	10/06/2022	01/15/2030
95040Q-AL-8	Welltower Inc Sr Nt .....	.....	.....	.....	. 2.A FE	17,706,244	.87.1640	14,643,485	16,800,000	17,453,948 .....	.....	(88,593) .....	.....	.....	2.750	2.131	JJ	213,033	462,000	02/08/2021	01/15/2031
95040Q-AM-6	Welltower Inc Sr Nt .....	.....	.....	.....	. 2.A FE	27,731,791	.87.4150	24,111,597	27,583,000	27,701,462 .....	.....	(15,566) .....	.....	.....	2.800	2.731	JD	64,360	772,324	09/29/2021	06/01/2031
95040Q-AN-4	Welltower Inc Sr Nt .....	.....	.....	.....	. 2.A FE	5,982,900	.88.0710	5,284,236	6,000,000	5,988,313 .....	.....	2,178 .....	.....	.....	2.050	2.091	JJ	56,717	123,000	06/23/2021	01/15/2029
95040Q-AW-6	Welltower Inc Sr Nt .....	.....	.....	.....	. 2.A FE	14,987,550	.85.1950	12,779,310	15,000,000	14,990,331 .....	.....	1,061 .....	.....	.....	2.750	2.759	JA	190,208	412,500	11/16/2021	01/15/2032
95040Q-AR-5	Welltower Inc Sr Nt .....	.....	.....	.....	. 2.A FE	459,587	.92.6480	463,239	500,000	464,169 .....	.....	3,349 .....	.....	.....	3.850	4.895	JD	856	19,250	08/23/2022	06/15/2032
95709T-AP-5	Westar Energy Inc 1st Mtg Bd .....	.....	.....	.....	. 1.F FE	22,910,760	.95.2770	21,913,641	23,000,000	22,968,258 .....	.....	9,131 .....	.....	.....	3.100	3.145	AO	178,250	713,000	02/27/2017	04/01/2027
958254-AZ-7	Western Gas Partners LP Sr Nt .....	.....	.....	.....	. 2.C FE	536,250	.96.9040	484,520	500,000	523,189 .....	.....	(5,458) .....	.....	.....	4.500	3.230	MS	7,500 .....	.....	07/19/2021	03/01/2028
958254-AK-0	Western Gas Partners LP Sr Nt .....	.....	.....	.....	. 2.C FE	2,159,331	.97.8550	1,948,301	1,991,000	2,103,378 .....	.....	(23,473) .....	.....	.....	4.750	3.352	FA	35,727	94,573	07/21/2021	08/15/2028
96145D-AH-8	Westrock Co Sr Nt .....	.....	.....	.....	. 2.B FE	40,775,740	.96.6740	40,119,586	41,500,000	40,854,518 .....	.....	59,220 .....	.....	.....	4.000	4.402	MS	488,778	1,460,000	08/02/2023	03/15/2028
96188#-AA-6	WETT Holdings LLC Sr Sec Nt .....	.....	.....	.....	. 2.B PL	9,600,000	.97.8860	9,397,066	9,600,000	9,600,000 .....	.....	.....	.....	.....	4.310	4.334	MJSD	413,760 .....	.....	12/18/2014	12/18/2024
963320-AR-7	Whirlpool Corp Sr Nt .....	.....	.....	.....	. 2.B FE	17,235,652	.99.6970	16,549,752	16,600,000	16,614,308 .....	.....	(85,466) .....	.....	.....	4.000	3.468	MS	221,333	664,000	02/16/2016	03/01/2024
963320-AT-3	Whirlpool Corp Sr Nt .....	.....	.....	.....	. 2.B FE	1,283,061	.97.8570	1,272,144	1,300,000	1,297,310 .....	.....	1,931 .....	.....	.....	3.700	3.861	MN	8,017	48,100	07/22/2015	05/01/2025
963320-AW-6	Whirlpool Corp Sr Nt .....	.....	.....	.....	. 2.B FE	5,262,272	.99.6720	4,684,603	4,700,000	5,025,102 .....	.....	(60,274) .....	.....	.....	4.750	3.214	FA	77,517	223,250	11/14/2019	02/26/2029
963320-AX-4	Whirlpool Corp Sr Nt .....	.....	.....	.....	. 2.B FE	1,141,650	.84.5890	1,196,933	1,415,000	1,143,454 .....	.....	1,804 .....	.....	.....	4.600	6.068	MN	8,317	32,545	08/03/2023	05/15/2050
963320-AY-2	Whirlpool Corp Sr Nt .....	.....	.....	.....	. 2.B FE	11,878,818	.83.9850	9,994,251	11,900,000	11,884,030 .....	.....	1,955 .....	.....	.....	2.400	2.420	MN	36,493	285,600	04/26/2021	05/15/2031
963320-AZ-9	Whirlpool Corp Sr Nt .....	.....	.....	.....	. 2.B FE	9,328,574	.97.1930	9,152,684	9,417,000	9,340,595 .....	.....	7,254 .....	.....	.....	4.700	4.819	MN	57,784	442,599	05/02/2022	05/14/2032
969457-BB-5	Williams Companies Inc Deb Ser A .....	.....	.....	.....	. 2.B FE	2,389,142	112.9180	2,359,982	2,090,000	2,359,801 .....	.....	(29,340) .....	.....	.....	7.500	5.280	JJ	72,279	78,375	01/18/2023	01/15/2031
969457-CK-4	Williams Companies Inc Sr Nt .....	.....	.....	.....	. 2.B FE	3,995,440	102.4350	4,097,400	4,000,000	3,995,780 .....	.....	340 .....	.....	.....	5.300	5.326	FA	83,033 .....	.....	08/07/2023	08/15/2028
96949L-AC-9	Williams Partners LP Sr Nt .....	.....	.....	.....	. 2.B FE	7,933,440	.94.4930	7,086,938	7,500,000	7,886,951 .....	.....	(10,672) .....	.....	.....	5.100	4.710	MS	112,625	382,500	10/29/2019	09/15/2045
96949L-AD-7	Williams Partners LP Sr Nt .....	.....	.....	.....	. 2.B FE	312,930	.96.4290	294,109	305,000	308,715 .....	.....	(1,077) .....	.....	.....	3.750	3.347	JD	508	11,438	11/14/2019	06/15/2027
96949L-AE-5	Williams Partners LP Sr Nt .....	.....	.....	.....	. 2.B FE	18,334,030	.91.1140	16,582,784	18,200,000	18,323,977 .....	.....	(3,071) .....	.....	.....	4.850	4.800	MS	294,233	882,700	10/29/2019	03/01/2048
96950F-AF-1	Williams Partners LP Sr Nt .....	.....	.....	.....	. 2.B FE	28,328,911	107.1640	29,041,417	27,100,000	28,117,214 .....	.....	(39,395) .....	.....	.....	6.300	5.926	AO	360,430	1,707,300	09/07/2017	04/15/2040
96950F-AK-0	Williams Partners LP Sr Nt .....	.....	.....	.....	. 2.B FE	2,147,660	101.1220	2,022,442	2,000,000	2,126,186 .....	.....	(3,673) .....	.....	.....	5.800	5.276	MN	14,822	116,000	03/02/2017	11/15/2043
96950F-AN-4	Williams Partners LP Sr Nt .....	.....	.....	.....	. 2.B FE	7,246,502	.97.6580	5,644,604	5,780,000	7,133,538 .....	.....	(45,956) .....	.....	.....	5.400	3.712	MS	101,439	312,120	06/17/2021	03/04/2044
976656-CG-1	Wisconsin Electric Power Co Sr Nt .....	.....	.....	.....	. 1.G FE	3,975,040	.84.4580	3,378,316	4,000,000	3,979,996 .....	.....	603 .....	.....	.....	4.250	4.287	JD	14,167	170,000	05/12/2014	06/01/2044

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
976657-AL-0	Wisconsin Energy Corp Sr Nt .....	.....	.....	1	.. 2.A FE	245,899	..97.1880	233,251	240,000	241,048 .....	.....	.....	.....	.....	3.550	3.240	JD	379	8,520	03/09/2016	06/15/2025
976826-BK-2	Wisconsin Pwr & Lt Co Sr Nt .....	.....	.....	1	.. 2.A FE	9,991,400	..81.5350	8,153,500	10,000,000	9,993,048 .....	.....	.....	.....	.....	4.100	4.105	AO	86,556	410,000	10/06/2014	10/15/2044
976843-BN-1	Wisconsin Public Service Corp Sr Nt .....	.....	.....	1	.. 1.F FE	3,156,204	..66.5200	2,128,640	3,200,000	3,158,223 .....	.....	.....	.....	.....	2.850	2.919	JD	7,600	91,200	11/23/2021	12/01/2051
97786#-AP-7	Wolseley Cap Inc(Ferguson plc) Sr Unsec Nt Ser N .....	.....	.....	.....	.. 2.A FE	20,000,000	..96.6140	19,322,780	20,000,000	20,000,000 .....	.....	.....	.....	.....	3.510	3.510	MN	60,450	702,000	11/30/2017	11/30/2026
98388M-AD-9	Xcel Energy Inc Sr Nt .....	.....	.....	1	.. 2.A FE	11,096,004	..97.8130	10,857,188	11,100,000	11,096,931 .....	.....	.....	.....	.....	4.600	4.604	JD	42,550	510,600	05/03/2022	06/01/2032
98389B-AN-0	Xcel Energy Inc Sr Nt .....	.....	.....	1	.. 2.A FE	1,211,102	..89.5710	1,236,085	1,380,000	1,217,539 .....	.....	.....	.....	.....	4.800	5.879	MS	19,504	66,240	09/26/2022	09/15/2041
98389B-AR-1	Xcel Energy Inc Sr Nt .....	.....	.....	1	.. 2.A FE	9,061,650	..97.6230	8,786,088	9,000,000	9,010,716 .....	.....	.....	.....	.....	3.300	3.213	JD	24,750	297,000	03/03/2016	06/01/2025
98389B-AX-8	Xcel Energy Inc Sr Nt .....	.....	.....	1	.. 2.A FE	7,236,237	..74.1550	7,372,510	9,942,000	7,294,282 .....	.....	.....	.....	.....	3.500	5.426	JD	28,998	347,970	09/26/2022	12/01/2049
98389B-BA-7	Xcel Energy Inc Sr Nt .....	.....	.....	1	.. 2.A FE	20,122,635	..103.3960	20,679,180	20,000,000	20,122,635 .....	.....	.....	.....	.....	5.450	5.363	FA	448,111 .....	.....	12/13/2023	08/15/2033
988498-AL-5	Yum Brands Inc Sr Nt .....	.....	.....	1	.. 3.C FE	4,347,053	..96.7510	4,164,180	4,304,000	4,327,959 .....	.....	.....	.....	.....	4.750	4.635	JJ	94,270	201,258	02/27/2023	01/15/2030
988498-AN-1	Yum Brands Inc Sr Nt	..LS..	.....	1	.. 3.C FE	5,000,000	..90.2180	4,510,880	5,000,000	5,000,000 .....	.....	.....	.....	.....	3.625	3.625	MS	53,368	181,250	09/09/2020	03/15/2031
98877D-AC-9	ZF NA Capital Sr Nt .....	.....	.....	1	.. 3.A FE	10,317,213	..98.7920	10,027,358	10,150,000	10,143,913 .....	.....	.....	.....	.....	4.750	4.793	AO	83,033	434,625	08/17/2023	04/29/2025
98956P-AB-8	Zimmer Hldgs Inc Sr Nt	..LS..	.....	1	.. 2.B FE	2,314,249	..101.6590	2,266,989	2,230,000	2,311,411 .....	.....	.....	.....	.....	5.750	5.405	MN	11,042	128,225	01/18/2023	11/30/2039
98956P-AH-5	Zimmer Hldgs Inc Sr Nt .....	.....	.....	1	.. 2.B FE	4,198,250	..88.7260	4,436,280	5,000,000	4,206,250 .....	.....	.....	.....	.....	4.450	5.741	FA	84,056	111,250	08/02/2023	08/15/2045
98956P-AT-9	Zimmer Hldgs Inc Sr Nt .....	.....	.....	1	.. 2.B FE	3,564,847	..90.8350	2,988,472	3,290,000	3,485,517 .....	.....	.....	.....	.....	3.550	2.473	MS	32,767	116,795	04/19/2021	03/20/2030
98956P-AV-4	Zimmer Hldgs Inc Sr Nt .....	.....	.....	1	.. 2.B FE	3,166,917	..85.6510	2,946,408	3,440,000	3,197,759 .....	.....	.....	.....	.....	2.600	3.585	MN	9,192	89,440	09/20/2022	11/24/2031
98978V-AL-7	Zoetis Inc Sr Nt .....	.....	.....	2	.. 2.A FE	12,923,610	..95.0000	12,350,026	13,000,000	12,969,011 .....	.....	.....	.....	.....	3.000	3.069	MS	118,083	390,000	10/16/2017	09/12/2027
98978V-AM-5	Zoetis Inc Sr Nt .....	.....	.....	1	.. 2.A FE	19,932,120	..85.2420	17,048,380	20,000,000	19,940,773 .....	.....	.....	.....	.....	3.950	3.969	MS	239,194	790,000	10/17/2017	09/12/2047
000000-00-0	Petronas Energy Canada Sr Nt .....	.....	A	2	.. 1.G FE	2,551,728	..90.8470	2,492,847	2,744,000	2,604,218 .....	.....	.....	.....	.....	2.112	3.417	MS	15,776	57,953	03/28/2022	03/23/2028
008911-BK-4	Air Canada 1st Lien .....	.....	A	1	.. 3.A FE	5,489,300	..95.6860	5,224,439	5,460,000	5,474,400 .....	.....	.....	.....	.....	3.875	3.745	FA	79,928	211,575	07/28/2021	08/15/2026
008916-AC-2	Agrium Inc Sr Nt .....	.....	.....	1	.. 2.B FE	4,070,528	..105.2930	3,706,328	3,520,000	3,667,486 .....	.....	.....	.....	.....	7.800	6.284	FA	114,400	274,560	03/02/2010	02/01/2027
06368D-H7-2	Bank of Montreal Sub Nt Fix to Float .....	.....	.....	5	.. 2.A FE	14,700,000	..81.1110	11,923,258	14,700,000	14,700,000 .....	.....	.....	.....	.....	3.088	3.088	JJ	215,620	453,936	01/05/2022	01/10/2037
06368L-GV-2	Bank of Montreal Sr Nt .....	.....	A	1	.. 1.F FE	29,998,800	..101.9500	30,585,090	30,000,000	29,999,953 .....	.....	.....	.....	.....	5.203	5.203	FA	650,375	862,831	01/05/2023	02/01/2028
067901-AH-1	Barrick Gold Corp Sr Nt .....	.....	.....	1	.. 2.A FE	12,477,544	..100.1440	12,517,975	12,500,000	12,483,287 .....	.....	.....	.....	.....	5.250	5.261	AO	164,063	656,250	06/14/2012	04/01/2042
11271L-AF-9	Brookfield Fin Inc Sr Nt .....	.....	A	1	.. 1.G FE	15,506,111	..73.3650	10,989,313	14,979,000	15,481,452 .....	.....	.....	.....	.....	3.500	3.310	MS	132,523	524,265	10/19/2021	03/30/2051
13607L-WV-1	Canadian Imp. Bank Sr Nt .....	.....	A	1	.. 1.F FE	10,551,575	..104.7400	10,741,087	10,255,000	10,549,128 .....	.....	.....	.....	.....	5.986	5.284	AO	150,056 .....	.....	12/13/2023	10/03/2028
13607L-WV-9	Canadian Imp. Bank Sr Nt .....	.....	A	1	.. 1.F FE	20,062,480	..106.8370	20,598,154	19,280,000	20,059,861 .....	.....	.....	.....	.....	6.092	5.539	AO	287,109 .....	.....	12/13/2023	10/03/2033
136375-CD-2	Canadian Natl PR Co Sr Nt .....	.....	.....	1	.. 1.F FE	16,816,400	..97.8800	16,639,549	17,000,000	16,981,401 .....	.....	.....	.....	.....	2.950	3.076	MN	55,722	501,500	11/04/2014	11/21/2024
136385-AC-5	Canadian Natural Resources Sr Nt .....	.....	A .....	.....	.. 2.A FE	6,188,242	..111.2880	5,119,230	4,600,000	5,845,249 .....	.....	.....	.....	.....	7.200	3.333	JJ	152,720	331,200	05/05/2021	01/15/2032
136385-AY-0	Canadian Natural Resources Sr Nt .....	.....	A	1	.. 2.A FE	986,771	..107.4740	980,906	922,000	982,328 .....	.....	.....	.....	.....	6.450	5.554	JD	96,333	59,469	05/14/2023	06/30/2033
136385-AG-6	Canadian Natural Resources Sr Nt .....	.....	A .....	.....	.. 2.A FE	2,225,020	..102.2830	2,045,656	2,000,000	2,162,611 .....	.....	.....	.....	.....	5.850	4.891	FA	48,750	117,000	05/24/2017	02/01/2035
136385-AL-5	Canadian Natural Resources Sr Nt .....	.....	A .....	.....	.. 2.A FE	9,569,680	..105.0390	8,403,104	8,000,000	9,256,344 .....	.....	.....	.....	.....	6.250	4.720	MS	147,222	500,000	04/05/2018	03/15/2038
136385-AY-9	Canadian Natural Resources Sr Nt .....	.....	A	1	.. 2.A FE	56,995,727	..97.2580	55,679,976	57,250,000	57,108,302 .....	.....	.....	.....	.....	3.850	3.919	JD	183,677	2,165,625	08/02/2023	06/01/2027
136385-AY-7	Canadian Natural Resources Sr Nt .....	.....	A	1	.. 2.A FE	6,623,387	..90.9670	5,912,855	6,500,000	6,609,523 .....	.....	.....	.....	.....	4.950	4.828	JD	26,813	321,750	04/25/2018	06/01/2047
13645R-AQ-7	Canadian Pacific Railway Sr Nt .....	.....	.....	1	.. 2.B FE	6,830,880	..101.3250	7,092,750	7,000,000	6,867,651 .....	.....	.....	.....	.....	5.750	5.922	JJ	185,597	402,500	11/28/2011	01/15/2042
13645R-AY-0	Canadian Pacific Railway Sr Nt	..LS..	A	1	.. 2.B FE	24,977,000	..97.8660	24,977,000	25,000,000	24,988,969 .....	.....	.....	.....	.....	4.000	4.011	JD	83,333	1,000,000	05/14/2018	06/01/2028
13648T-AD-9	Canadian Pacific Railway Sr Nt .....	.....	A	1	.. 2.B FE	29,065,006	..88.1220	27,412,142	31,107,000	29,106,876 .....	.....	.....	.....	.....	4.300	4.811	MN	170,916	765,405	04/19/2023	05/15/2043
36168Q-AJ-3	GFL Environmental Inc Sec Nt .....	.....	A	2	.. 3.C FE	1,922,829	..98.4800	1,969,592	2,000,000	1,937,537 .....	.....	.....	.....	.....	4.250	6.599	JD	7,083	42,500	09/08/2023	06/01/2025
36168Q-AJ-1	GFL Environmental Inc Sec Nt .....	.....	A	1	.. 3.C FE	2,616,300	..92.0540	2,745,041	2,982,000	2,686,092 .....	.....	.....	.....	.....	3.500	5.960	MS	34,790	104,370	10/21/2022	09/01/2028
36168Q-AN-4	GFL Environmental Inc Sr Nt .....	.....	A	1	.. 4.C FE	3,392,575	..94.2840	3,428,174	3,636,000	3,437,048 .....	.....	.....	.....	.....	4.750	5.937	JD	7,676	172,710	02/08/2023	06/15/2029
448055-AD-5	Husky Energy Inc Sr Nt .....	.....	.....	1	.. 2.B FE	35,312,631	..106.2370	32,844,200	30,916,000	34,230,568 .....	.....	.....	.....	.....	6.800	5.650	MS	619,007	2,102,288	04/06/2018	09/15/2037
588056-BB-6	Mercer Intl Inc Sr Nt .....	.....	.....	1	.. 4.B FE	6,424,341	..85.9830	6,084,379	7,076,250	6,508,743 .....	.....	.....	.....	.....	5.125	6.928	FA	151,107	350,870	03/29/2023	02/01/2029
63307A-2X-2	National Bank of Canada Sr Nt .....	.....	A .....	.....	.. 1.G FE	55,047,940	..102.6230	56,442,870	55,000,000	55,047,616 .....	.....	.....	.....	.....	5.600	5.580	JD	111,222 .....	.....	12/12/2023	12/18/2028
67077M-AD-0	Nutrien Ltd Sr Nt .....	.....	A	1	.. 2.B FE	2,372,410	..97.1740	2,429,340	2,500,000	2,474,630 .....	.....	.....	.....	.....	3.000	3.841	AO	18,750	75,000	04/10/2018	04/01/2025
67077M-AG-3	Nutrien Ltd Sr Nt .....	.....	A	1	.. 2.B FE	8,741,939	..100.7150	8,157,883	8,100,000	8,640,772 .....	.....	.....	.....	.....	5.625	5.034	JD	37,969	455,625	04/10/2018	12/01/2040

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68245X-AH-2	1011778 BC / New Red Fin 1st Lien	A	1		3.B FE	1,175,550	94.5600	1,286,009	1,360,000	1,211,920		30,805			3.875	7.022	MS	15,517	52,700	11/03/2022	01/15/2028
68245X-AM-1	1011778 BC / New Red Fin 2nd Lien	A	1		4.B FE	314,563	89.9700	314,896	350,000	320,587		3,486			4.000	5.501	AO	2,956	14,000	03/25/2022	10/15/2030
683715-AC-0	Open Text Corp Sr Nt	A	1		3.C FE	8,225,900	92.7640	7,643,770	8,240,000	8,232,162		1,719			3.875	3.900	FA	120,624	319,300	03/02/2020	02/15/2028
683715-AD-8	Open Text Corp Sr Nt	A	1		3.C FE	8,320,000	89.7120	7,464,055	8,320,000	8,320,000					3.875	3.875	JD	26,867	322,400	11/10/2021	12/01/2029
775109-AZ-4	Rogers Communications Inc Sr Nt	A	1		2.C FE	8,197,200	97.1210	7,284,075	7,500,000	8,064,284		(16,722)			5.450	4.853	AO	102,188	408,750	04/14/2014	10/01/2043
775109-BB-6	Rogers Communications Inc Sr Nt	A	1		2.C FE	10,915,410	93.8200	10,320,167	11,000,000	10,930,887		1,931			5.000	5.050	MS	161,944	550,000	03/03/2014	03/15/2044
775109-BE-0	Rogers Communications Inc Sr Nt	A	1		2.C FE	10,127,600	97.1160	9,711,630	10,000,000	10,031,705		(15,426)			3.625	3.456	JD	16,111	362,500	02/09/2017	12/15/2025
775109-BF-7	Rogers Communications Inc Sr Nt	A	2		2.C FE	28,733,440	94.9940	28,973,018	30,500,000	29,924,394		186,982			2.900	3.598	MN	113,019	884,500	12/02/2016	11/15/2026
775109-BG-5	Rogers Communications Inc Sr Nt	A	1		2.C FE	285,247	83.6680	292,839	350,000	286,789		1,208			4.300	5.685	FA	5,686	15,050	09/19/2022	02/15/2048
775109-BN-0	Rogers Communications Inc Sr Nt	A	1		2.C FE	23,765,198	84.7940	23,804,079	28,073,000	23,868,482		75,756			4.350	5.447	MN	203,529	1,221,176	08/24/2022	05/01/2049
775109-CH-2	Rogers Communications Inc Sr Nt	A	1		2.C FE	11,761	92.1240	11,976	13,000	11,811		50			3.800	5.182	MS	145	247	07/27/2023	03/15/2032
78016F-ZX-5	Royal Bank of Canada Sr Nt	A			1.E FE	17,775,792	101.8900	18,136,473	17,800,000	17,778,218		2,426			5.000	5.017	FA	370,833	491,972	01/09/2023	02/01/2033
867224-AB-3	Suncor Energy Inc Sr Nt	A			2.A FE	26,413,585	79.3780	21,828,840	27,500,000	26,534,148		23,033			4.000	4.235	MN	140,556	1,100,000	04/30/2018	11/15/2047
867229-AD-8	Suncor Energy Inc Sr Nt	A			2.A FE	1,297,130	104.9590	1,049,589	1,000,000	1,229,566		(17,088)			5.950	3.413	JD	4,958	59,500	10/29/2019	12/01/2034
893526-DJ-9	TransCanada Pipelines Ltd Sr Nt	A			2.B FE	1,027,968	105.8430	846,747	800,000	995,917		(8,270)			6.100	4.044	JD	4,067	48,800	11/14/2019	06/01/2040
89352H-AD-1	TransCanada Pipelines Ltd Sr Nt	C	1		2.B FE	9,860,760	106.7770	9,609,903	9,000,000	9,596,991		(28,287)			6.200	5.507	AO	117,800	558,000	06/14/2011	10/15/2037
89352H-AL-3	TransCanada Pipelines Ltd Nt	A	1		2.B FE	8,667,200	93.8780	7,510,224	8,000,000	8,535,536		(16,512)			5.000	4.486	AO	83,333	400,000	05/22/2014	10/16/2043
89352H-AM-1	TransCanada Pipelines Ltd Sr Nt	A	2		2.B FE	3,860,972	94.8920	3,262,325	3,400,000	3,747,572		(28,964)			4.625	3.402	MS	52,417	157,250	11/14/2019	03/01/2034
89352H-AW-9	TransCanada Pipelines Ltd Sr Nt	A	1		2.B FE	42,579,133	97.5150	41,736,591	42,800,000	42,687,795		22,499			4.250	4.316	MN	232,428	1,819,000	12/13/2018	05/15/2028
89352H-AY-5	TransCanada Pipelines Ltd Sr Nt	A	1		2.B FE	4,138,236	91.9410	3,309,883	3,600,000	4,091,131		(12,137)			4.875	3.984	MN	22,425	175,500	11/14/2019	05/15/2048
89352H-AZ-2	TransCanada Pipelines Ltd Sr Nt	A	2		2.B FE	8,975,520	95.9940	8,639,478	9,000,000	8,977,211		436			5.100	5.118	MS	135,150	459,000	10/10/2018	03/15/2049
941053-AH-3	Waste Connections Inc Sr Nt	A	1		2.A FE	44,255,465	99.3570	43,717,168	44,000,000	44,136,782		(26,126)			4.250	4.176	JD	155,833	1,870,000	02/22/2019	12/01/2028
941053-AJ-9	Waste Connections Inc Sr Nt	A	1		2.A FE	19,933,335	95.6710	19,134,120	20,000,000	19,961,840		6,389			3.500	3.540	MN	116,667	700,000	04/22/2019	05/01/2029
94106B-AA-9	Waste Connections Inc Sr Nt	A	1		2.A FE	26,747,593	89.9050	24,049,481	26,750,000	26,748,531		220			2.600	2.601	FA	289,792	695,500	01/21/2020	02/01/2030
94106B-AB-7	Waste Connections Inc Sr Nt	A	1		2.A FE	4,729,200	72.5150	3,480,701	4,800,000	4,735,012		1,577			3.050	3.126	AO	36,600	146,400	03/04/2020	04/01/2050
94106B-AE-1	Waste Connections Inc Sr Nt	A	1		2.A FE	3,472,394	90.0410	3,128,928	3,475,000	3,472,704		234			3.200	3.209	JD	9,267	111,200	03/02/2022	06/01/2032
98417E-AC-4	Xstrata Finance Canada Gtd Nt		1		2.A FE	9,677,900	110.5030	11,050,260	10,000,000	9,771,190		9,395			6.900	7.163	MN	88,167	690,000	04/14/2008	11/15/2037
BJ4490-82-4	Meglobal Canada ULC Sr Nt	A			2.B FE	27,701,864	102.9890	24,016,942	23,320,000	26,665,001		(471,542)			5.875	3.327	MN	163,645	1,192,625	11/30/2023	05/18/2030
C30008-AA-7	Cristal-782 Port Financement I Sr Sec Nt Project	A			2.C FE	60,000,000	102.3380	61,402,727	60,000,000	60,000,000					6.530	6.532	FA	1,480,133	1,425,717	04/04/2023	04/04/2033
C8665*-AR-7	TForce Holdings, Inc. Sr Nt	A			2.B PL	13,000,000	111.7860	14,532,167	13,000,000	13,000,000					6.750	6.750	AO	190,125		10/13/2023	10/13/2035
000000-00-0	Abu Dhabi Natl Energy Sr Nt	D			1.D FE	4,977,825	99.2580	4,893,414	4,930,000	4,938,617		(24,386)			3.875	3.362	MN	29,186	191,038	05/18/2022	05/06/2024
000000-00-0	Mdgh Gmtn Rsc LTD Sr Nt	D	2		1.C FE	2,012,500	97.4520	1,949,048	2,000,000	2,003,690		(4,700)			2.500	2.257	MN	7,500	50,000	02/24/2022	11/07/2024
000000-00-0	Reliance Industries LTD Sr Nt	D			2.B FE	2,943,364	98.8080	2,746,849	2,780,000	2,839,453		(54,219)			4.125	2.099	JJ	48,737	114,675	01/21/2022	01/28/2025
000000-00-0	QNB Finance Ltd Sr Nt	D			1.E FE	2,047,500	96.0530	2,017,113	2,100,000	2,075,818		17,032			2.625	3.498	MN	7,503	55,125	04/25/2022	05/12/2025
000000-00-0	Development Bank of Kazakhstan Sr Nt	D			2.B FE	3,015,000	100.0810	3,002,424	3,000,000	3,007,859		(5,407)			5.750	5.548	MN	23,479	172,500	08/10/2022	05/12/2025
000000-00-0	Ooredoo Intl Finance Sr Nt	D			1.F FE	1,962,000	99.7400	1,795,318	1,800,000	1,880,985		(43,520)			5.000	2.426	AO	18,000	90,000	02/11/2022	10/19/2025
000000-00-0	MAF Sukuk Ltd Sr Nt	D			2.B FE	4,964,150	98.2590	4,962,069	5,050,000	4,980,686		16,536			4.500	5.294	MN	36,613	113,625	07/14/2023	11/03/2025
000000-00-0	Tower Bersama Infrastructure Sr Nt	D	1		2.C FE	201,268	93.6090	203,132	217,000	203,955		2,687			2.750	5.905	JJ	2,669	2,984	07/14/2023	01/20/2026
000000-00-0	Hyundai Capital Services Sr Nt	D			2.A FE	5,027,591	91.9670	5,127,138	5,575,000	5,119,372		91,782			1.250	5.416	FA	27,681	34,844	07/14/2023	02/08/2026
000000-00-0	Emaar Sukuk Ltd Sr Nt MTN	D			2.B FE	4,950,688	95.5910	4,950,651	5,225,000	4,987,760		37,073			3.635	5.466	MS	55,923	94,964	07/14/2023	09/15/2026
000000-00-0	Kia Corporation Sr Nt	D			2.A FE	7,928,840	91.2880	8,229,640	9,015,000	8,145,749		192,159			1.750	5.528	AO	32,867	108,631	07/14/2023	10/16/2026
000000-00-0	Equate Petrochemical BV Sr Nt	D			2.B FE	2,854,800	96.8330	2,953,419	3,050,000	2,908,678		44,357			4.250	6.052	MN	20,884	129,625	10/11/2022	11/03/2026
000000-00-0	State Bank of India Sr Nt	D			2.C FE	4,963,616	93.1590	5,216,887	5,600,000	5,132,162		136,627			2.490	5.486	JJ	60,037	139,440	10/03/2022	01/26/2027
000000-00-0	QNB Finance Ltd Sr MTN	D			1.E FE	4,022,500	93.2990	3,731,952	4,000,000	4,009,215		(3,256)			2.750	2.665	FA	42,472	110,000	04/12/2022	02/12/2027

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	KIA Corp Sr Nt	D			2.A FE	9,814,729	93.3880	10,319,341	11,050,000	10,138,084		260,545			2.750	5.675	FA	115,641	303,875	09/30/2022	02/14/2027
000000-00-0	MDGH GMTN RSC LTD Sr Nt	D	2		1.C FE	1,992,716	94.8210	1,897,370	2,001,000	1,995,491		1,591			3.000	3.090	MS	15,508	60,030	03/21/2022	03/28/2027
000000-00-0	Freeport Indonesia PT Sr Nt	D	1		2.C FE	2,906,145	98.7730	2,933,555	2,970,000	2,917,180		11,035			4.763	5.361	AO	30,257	141,461	03/27/2023	04/14/2027
000000-00-0	Hindustan Petroleum Corporatio Sr Nt	D			2.C FE	5,324,178	96.5610	5,431,573	5,625,000	5,390,336		54,836			4.000	5.311	JJ	105,625	182,500	03/24/2023	07/12/2027
000000-00-0	Banco General SA Sr Nt	D	1		2.C FE	9,962,625	93.8540	9,995,408	10,650,000	10,084,224		105,193			4.125	5.780	FA	175,725	331,031	07/14/2023	08/07/2027
000000-00-0	Indian Railway Finance Corp Lt Sr Nt	D			2.C FE	2,180,059	95.7570	2,346,047	2,450,000	2,234,836		46,532			3.835	6.387	JD	4,698	93,958	10/25/2022	12/13/2027
000000-00-0	Shinhan Bank Co Ltd Nt Ser GMTN	D			2.A FE	12,769,164	96.5460	12,821,242	13,280,000	12,871,639		82,699			4.500	5.314	MS	157,700	597,600	10/11/2022	03/26/2028
000000-00-0	Transurban Queensland Finance Euro MTN	D	1		2.B FE	14,757,194	96.8670	15,019,228	15,505,000	15,121,500		77,763			4.500	5.149	AO	139,545	697,725	11/27/2018	04/19/2028
000000-00-0	Equate Petrochemical Sr Nt	D	1		2.B FE	2,044,900	90.0230	1,980,504	2,200,000	2,085,991		23,732			2.625	3.941	AO	10,106	57,750	03/29/2022	04/28/2028
000000-00-0	Kookmin Bank Sub Nt	D			2.A FE	4,962,300	95.8540	4,888,554	5,100,000	4,987,184		19,110			4.500	4.998	FA	95,625	229,500	09/08/2022	02/01/2029
000000-00-0	LG CHEM LTD Sr Nt	D			2.A FE	1,935,200	94.0790	1,928,613	2,050,000	1,948,194		12,994			3.625	4.697	AO	15,688	74,313	03/21/2023	04/15/2029
000000-00-0	Comision Federal De Electric Sr Nt	D	1		2.B FE	758,800	94.1530	753,222	800,000	767,402		5,074			4.688	5.577	MN	4,792	37,504	04/27/2022	05/15/2029
000000-00-0	DP World Crescent LTD Sr Nt	D			2.B FE	3,814,000	94.9670	3,798,668	4,000,000	3,850,276		23,168			3.875	4.648	JJ	70,181	155,000	06/01/2022	07/18/2029
000000-00-0	EMAAR Sukuk Ltd Sr Nt	D			2.B FE	2,000,250	91.9360	1,930,648	2,100,000	2,011,339		11,089			3.875	4.728	MS	23,508	81,375	03/01/2023	09/17/2029
000000-00-0	Petronas Capital LTD Sr Nt	D	2		1.G FE	11,358,265	93.8740	10,831,217	11,538,000	11,375,551		20,223			3.500	3.736	AO	78,523	403,830	09/20/2022	04/21/2030
000000-00-0	Kazmunaygas National Co Sr Nt	D			2.B FE	11,371,188	99.4040	12,450,301	12,525,000	11,459,360		88,173			5.375	7.067	AO	125,293	529,438	07/14/2023	04/24/2030
000000-00-0	Tengizchevroil Fin Co Inc Secured Nt	D	1		3.A FE	10,004,469	82.1790	7,991,917	9,725,000	9,933,346		(30,731)			3.250	2.866	FA	119,401	316,063	09/08/2021	08/15/2030
000000-00-0	Axiata SPV2 BHD Sr Nt	D	2		2.B FE	8,207,315	85.0020	8,393,957	9,875,000	8,269,617		62,302			2.163	5.075	FA	78,319	63,538	11/08/2023	08/19/2030
000000-00-0	Saudi Electric Glb Sukuk Sr Nt	D			1.F FE	3,939,000	87.0330	3,394,295	3,900,000	3,930,230		(4,118)			2.413	2.288	MS	27,186	94,107	10/29/2021	09/17/2030
000000-00-0	NBK Tier 2 Ltd Sub Nt Fix to Float 11/25	D	2		2.A FE	1,991,000	93.4220	2,055,273	2,200,000	2,020,042		22,366			2.500	3.863	MN	5,653	55,000	09/09/2022	11/24/2030
000000-00-0	PLDT INC Sr Nt	D	2		2.B FE	2,583,930	82.2810	2,557,287	3,108,000	2,613,221		29,291			2.500	5.225	JJ	34,102	38,850	07/14/2023	01/23/2031
000000-00-0	Romania Sr Nt	D			2.C FE	5,375,671	85.1730	4,464,763	5,242,000	5,347,865		(13,324)			3.000	2.686	FA	59,846	157,260	11/10/2021	02/14/2031
000000-00-0	Alpeke SAB de CV Sr Nt	D	1		2.C FE	3,020,750	85.1480	3,235,605	3,800,000	3,030,283		9,533			3.250	6.884	FA	43,225		11/20/2023	02/25/2031
000000-00-0	OGREDOO Intl Finance Sr Nt	D	1		1.F FE	11,282,200	87.0950	10,712,648	12,300,000	11,393,255		99,160			2.625	3.741	AO	74,441	322,875	10/25/2022	04/08/2031
000000-00-0	Development Bank of Kazakhstan Sr Nt	D			2.B FE	1,226,000	81.8700	1,309,923	1,600,000	1,275,962		33,518			2.950	6.456	MN	7,211	47,200	06/24/2022	05/06/2031
000000-00-0	MDGH - GMTN BV Sr Nt	D	2		1.C FE	889,178	86.9210	805,753	927,000	895,881		3,689			2.500	3.008	JD	1,803	23,175	02/28/2022	06/03/2031
000000-00-0	Bharti Airtel Ltd Sr Nt	D	1		2.C FE	2,993,690	88.1070	3,083,756	3,500,000	3,033,495		39,805			3.250	5.459	JD	8,847	113,750	03/15/2023	06/03/2031
000000-00-0	PT Indofood CBP Sukses Makmur Sr Nt	D	1		2.C FE	5,981,475	86.5210	6,229,483	7,200,000	5,994,393		12,918			3.398	6.246	JD	14,951	122,328	12/04/2023	06/09/2031
000000-00-0	SA Global Sukuk LTD Sr Nt	D	2		1.E FE	4,968,825	88.5650	4,295,383	4,850,000	4,442,658		(11,624)			2.694	2.404	JD	5,081	130,659	09/14/2021	06/17/2031
000000-00-0	Emaar Sukuk Ltd Sr Nt	D			2.B FE	1,435,688	89.0980	1,381,025	1,550,000	1,494,313		8,626			3.700	4.791	JJ	27,878	28,675	03/31/2023	07/06/2031
000000-00-0	Qatar Energy Sr Nt	D	1		1.D FE	3,090,500	85.1290	2,979,512	3,500,000	3,143,862		40,127			2.250	3.818	JJ	36,969	78,750	08/26/2022	07/12/2031
000000-00-0	Falabella SA Sr Nt	D	1		3.A FE	1,964,400	74.5750	1,789,795	2,400,000	2,018,105		36,229			3.375	5.889	JJ	37,350	81,000	06/29/2022	01/15/2032
000000-00-0	Sociedad de Transmision Austra Sr Nt	D	1		2.B FE	3,859,875	88.3970	4,154,668	4,700,000	3,943,799		69,150			4.000	6.604	JJ	80,422	188,000	10/11/2022	01/27/2032
000000-00-0	Israel Electric Corp LTD Unsecured Nt	D	1		2.A FE	4,635,987	84.6770	4,140,720	4,890,000	4,671,109		21,642			3.750	4.405	FA	65,709	183,375	06/29/2022	02/22/2032
000000-00-0	IndoFood CBP Sukses Makmur Sr Nt	D	1		2.C FE	2,400,000	86.4360	2,074,457	2,400,000	2,400,000					3.541	3.541	AO	15,108	84,984	10/20/2021	04/27/2032
000000-00-0	Gaci First Investment Sr Nt	D	2		1.E FE	1,976,600	103.6550	2,073,104	2,000,000	1,978,833		1,839			5.250	5.400	AO	22,750	105,000	10/05/2022	10/13/2032
000000-00-0	POSCO Sr Nt	D			2.A FE	3,512,401	104.8130	3,511,239	3,350,000	3,511,984		(417)			5.875	5.198	JJ	89,659		12/15/2023	01/17/2033
000000-00-0	Kazmunaygas National Co Sr Nt	D	1		2.B FE	5,984,188	83.3700	6,532,047	7,835,000	6,001,341		17,154			3.500	6.953	AO	58,654		12/12/2023	04/14/2033
000000-00-0	Bangkok Bank PCL/HK Sr Nt Mtn	D	1		2.A FE	8,011,709	102.8010	8,301,148	8,075,000	8,012,231		522			5.500	5.604	MS	123,368		12/05/2023	09/21/2033
000000-00-0	Interconexion Electrica SA ESP Sr Nt	D	1		2.B FE	4,033,800	84.3500	4,200,620	4,980,000	4,045,634		11,834			3.825	6.414	MN	18,519	95,243	10/26/2023	11/26/2033
000000-00-0	Ruwais Power Co PJSC Sec Nt	D	1		2.A FE	9,373,045	100.0120	6,980,803	6,980,000	9,072,549		(132,198)			6.000	3.116	FA	140,763	418,800	10/29/2021	08/31/2036
000000-00-0	Transmantoaro Sr Nt	D	1		2.C FE	1,745,000	94.3920	1,887,848	2,000,000	1,759,382		12,070			5.200	6.631	AO	23,111	104,000	10/11/2022	04/11/2038
000000-00-0	Saudi Arabian Oil Co Sr Nt	D			1.E FE	3,377,152	89.2500	2,677,494	3,000,000	3,340,449		(16,867)			4.250	3.299	AO	26,562	127,500	12/13/2021	04/16/2039
000000-00-0	ACWA Power Mgmt Invst Sec Nt	D	1		2.C FE	6,970,573	97.6130	5,658,367	5,796,765	6,686,825		(120,108)			5.950	3.223	JD	15,329	344,908	10/11/2021	12/15/2039
000000-00-0	Reliance Industries LTD Sr Nt	D	1		2.B FE	3,028,273	108.0800	2,507,454	2,320,000	2,979,166		(27,256)			6.250	3.924	AO	29,000	145,000	02/28/2022	10/19/2040

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	Votorantim Cimentios Intl Sr Nt	D			2.C FE	15,570,375	111.6190	13,695,688	12,270,000	15,319,355		(112,343)			7.250	5.045	AO	212,510	889,575	02/06/2023	04/05/2041
000000-00-0	PT Pertamina Sr Nt	LS.D			2.B FE	2,142,754	109.8460	1,970,639	1,794,000	2,121,666		(11,676)			6.500	4.925	MN	11,013	116,610	02/18/2022	05/27/2041
000000-00-0	Qatar Energy Sr Nt	D	1		1.D FE	4,897,500	76.8350	4,610,070	6,000,000	4,955,876		37,978			3.125	4.576	JJ	88,021	187,500	06/17/2022	07/12/2041
000000-00-0	Pttep Canada International Fin Sr Nt		1		2.A FE	2,716,883	108.0520	2,080,001	1,925,000	2,659,058		(27,853)			6.350	3.521	JD	6,451	124,163	11/23/2021	06/12/2042
000000-00-0	Ptt Pcl Sr Nt	D			2.A FE	652,702	89.4610	662,014	740,000	655,038		2,336			4.500	5.486	AO	6,105	33,300	02/07/2023	10/25/2042
000000-00-0	Coredoo Intl Finance Sr Nt	D			1.F FE	654,500	93.7530	656,269	700,000	656,196		1,358			4.500	5.013	JJ	13,213	31,500	10/05/2022	01/31/2043
000000-00-0	PT Pertamina (Persero) Sr Nt	D			2.B FE	3,058,500	101.6020	3,048,054	3,000,000	3,055,999		(1,593)			5.625	5.468	MN	19,219	168,750	04/13/2022	05/20/2043
000000-00-0	Grupo Bimbo SAB DE CV Sr Nt	D	1		2.A FE	159,340	92.2880	184,577	200,000	160,400		888			4.875	6.660	JD	108	9,750	10/25/2022	06/27/2044
000000-00-0	Reliance Industries Ltd Sr Nt	D	1		2.B FE	10,116,128	92.0950	8,288,568	9,000,000	10,030,503		(35,138)			4.875	4.016	FA	171,844	438,750	06/09/2022	02/10/2045
000000-00-0	Cencosud SA Sr Nt	D	1		2.C FE	8,365,125	101.2090	7,438,876	7,350,000	8,296,570		(27,786)			6.625	5.521	FA	188,012	486,938	11/03/2022	02/12/2045
000000-00-0	Grupo Bimbo SAB DE CV Sr Nt	D	1		2.A FE	4,864,182	88.8990	5,476,154	6,160,000	4,890,393		22,179			4.700	6.396	MN	41,015	289,520	10/25/2022	11/10/2047
000000-00-0	Infraestructura Energetica Nov Sr Nt	D	1		2.B FE	2,934,750	78.7540	3,386,431	4,300,000	2,957,316		18,890			4.875	7.762	JJ	97,243	209,625	10/24/2022	01/14/2048
000000-00-0	Saudi Arabian Oil Company Sr Nt	D			1.E FE	5,029,688	86.4510	3,760,597	4,350,000	4,996,610		(15,712)			4.375	3.486	AO	39,648	190,313	11/04/2021	04/16/2049
000000-00-0	Kindgom of Saudi Arabia Sr Nt	D			1.E FE	3,178,125	94.6810	2,367,033	2,500,000	3,142,656		(15,660)			5.000	3.466	AO	25,694	125,000	09/02/2021	04/17/2049
000000-00-0	Abu Dhabi Naitonal Energy Sr Nt	D			1.D FE	1,979,250	84.1420	1,766,974	2,100,000	1,982,536		2,430			4.000	4.364	AO	20,533	84,000	08/31/2022	10/03/2049
000000-00-0	Sociedad Quimica y Minera de C Sr Nt	D	1		2.A FE	2,997,000	78.2000	2,893,411	3,700,000	3,006,430		9,430			4.250	5.630	JJ	69,452	78,625	03/14/2023	01/22/2050
000000-00-0	Fresnillo PLC Sr Nt	D	1		2.B FE	8,778,000	75.7340	7,497,706	9,900,000	8,787,516		12,856			4.250	4.942	AO	104,019	420,750	10/26/2022	10/02/2050
000000-00-0	Reliance Industries LTD Sr Nt	D	1		2.B FE	8,461,944	73.3900	9,760,857	13,300,000	8,529,616		57,961			3.625	6.387	JJ	226,331	428,656	03/01/2023	01/12/2052
000000-00-0	Freeport Indonesia PT Sr Nt	D	1		2.C FE	2,290,625	99.4960	2,487,390	2,500,000	2,292,986		2,361			6.200	6.868	AO	33,153	155,000	02/14/2023	04/14/2052
000000-00-0	IndoFood CBP Sukses Makmur Sr Nt	D	1		2.C FE	6,800,000	81.6240	5,550,439	6,800,000	6,800,000					4.805	4.805	AO	58,087	326,740	10/20/2021	04/27/2052
000000-00-0	Interchile SA Sec Nt	D	1		2.A FE	11,894,500	82.2750	12,629,228	15,350,000	11,933,885		30,912			4.500	6.060	JD	1,919	690,750	10/24/2022	06/30/2056
00084D-AV-2	ABN AMRO Bank NV Sub Nt Fix to Float	C	2		2.B FE	8,571,145	79.9870	6,798,861	8,500,000	8,558,124		(6,322)			3.324	3.226	MS	84,762	282,540	12/13/2021	03/13/2037
00084D-AW-0	ABN AMRO Bank NV Sr Nt Fix to Float	D	2		2.A FE	12,506,400	87.9120	10,989,025	12,500,000	12,504,634		(871)			2.470	2.462	JD	15,438	308,750	12/06/2021	12/13/2029
00217G-AA-1	Aptiv PLC / Aptiv Corp Sr Nt	D			2.B FE	1,425,540	96.7100	1,450,647	1,500,000	1,444,747		19,207			2.396	5.814	FA	13,278	17,970	08/02/2023	02/18/2025
00217G-AB-9	Aptiv PLC / Aptiv Corp Sr Nt	D	1		2.B FE	2,574,931	88.5150	2,628,881	2,970,000	2,608,290		33,359			3.250	5.092	MS	32,175	96,525	01/18/2023	03/01/2032
00913R-AD-8	Air Liquide Fin Sr Nt	D	1		1.F FE	15,441,410	95.1990	14,755,845	15,500,000	15,482,475		6,101			2.500	2.543	MS	101,181	387,500	09/22/2016	09/27/2026
00913R-AE-6	Air Liquide Fin Sr Nt	D	1		1.F FE	12,247,150	81.4270	9,771,192	12,000,000	12,208,062		(5,986)			3.500	3.390	MS	109,667	420,000	10/03/2016	09/27/2046
00973R-AE-3	Aker BP ASA Nt	D	1		2.B FE	6,341,280	96.7360	6,142,749	6,350,000	6,348,064		1,790			3.000	3.030	JJ	87,842	190,500	01/17/2020	01/15/2025
00973R-AF-0	Aker BP ASA Nt	C	1		2.B FE	40,289,313	91.8070	37,273,480	40,600,000	40,346,941		34,768			3.750	3.863	JJ	702,042	1,522,500	05/10/2022	01/15/2030
00973R-AG-8	Aker BP ASA Sr Nt	D	1		2.B FE	1,095,511	95.1880	998,524	1,049,000	1,068,397		(9,644)			2.875	1.907	JJ	13,907	30,159	02/18/2021	01/15/2026
00973R-AJ-2	Aker BP ASA Sr Nt	D	1		2.B FE	6,957,233	91.7700	5,851,268	6,376,000	6,810,464		(57,127)			4.000	2.888	JJ	117,602	255,040	06/17/2021	01/15/2031
02364W-AJ-4	America Movil SAB de CV Sr Nt	D			2.A FE	3,017,452	111.6640	3,098,673	2,775,000	3,016,360		(1,092)			6.375	5.330	MS	58,969		12/01/2023	03/01/2035
02364W-AW-5	America Movil SAB de CV Sr Nt	D	1		2.A FE	13,601,341	108.9000	10,242,017	9,405,000	13,200,504		(179,185)			6.125	2.974	MS	145,614	576,056	09/23/2021	03/30/2040
03512T-AE-1	Anglogold Holdings PLC Sr Nt	D	1		2.C FE	7,994,588	86.9220	8,127,226	9,350,000	8,057,639		63,051			3.750	6.288	AO	87,656	166,875	11/15/2023	10/01/2030
03718N-AB-2	Antofagasta Sr Nt	D	1		2.B FE	5,892,660	99.6010	5,976,066	6,000,000	5,906,266		8,462			5.625	5.864	MN	45,000	337,500	05/10/2022	05/13/2032
046353-AA-0	AstraZeneca PLC Nt	D	1		1.G FE	4,930,100	94.2120	4,710,575	5,000,000	4,941,037		1,565			4.375	4.460	MN	21,344	218,750	11/10/2015	11/16/2045
046353-AT-5	AstraZeneca PLC Sr Nt	D	1		1.G FE	5,975,400	98.8050	5,928,300	6,000,000	5,986,721		2,329			4.000	4.049	JJ	109,333	240,000	08/14/2018	01/17/2029
05523R-AD-9	BAE Systems Plc Sr Nt	D	1		2.A FE	3,093,244	92.1660	3,198,164	3,470,000	3,136,447		43,203			3.400	5.213	AO	24,907	117,980	01/05/2023	04/15/2030
05530Q-AG-3	BAT Intl Finance PLC Sr Nt	D	1		2.B FE	3,335,000	104.0220	3,369,130	3,335,000	3,335,000					5.931		FA	81,867		07/31/2023	02/02/2029
055451-AV-0	BHP Billiton Fin USA Ltd Sr Nt	D	1		1.F FE	27,098,500	101.2540	25,313,450	25,000,000	26,681,584		(52,031)			5.000	4.483	MS	315,972	1,250,000	05/21/2014	09/30/2043
05565Q-DH-8	BP Capital Markets PLC Nt	D			1.F FE	13,373,290	97.0400	12,615,239	13,000,000	13,175,855		(32,388)			3.723	3.421	MN	44,366	483,990	04/18/2017	11/28/2028
05565Q-DN-5	BP Capital Markets PLC Nt	D			1.F FE	2,000,529	96.2430	1,828,609	1,900,000	1,949,861		(12,629)			3.279	2.534	MS	17,652	62,301	10/29/2019	09/19/2027
05567H-DC-7	BNP Paribas SIFMA MT Nt	C			1.D FE	10,000,000	105.3720	10,537,183	10,000,000	10,000,000					10.500	7.381	MJSD	52,500	1,050,000	12/12/2007	12/13/2027
05578A-AJ-7	BPCE SA Sr Nt	LS.D			1.E FE	12,859,730	93.1550	12,110,124	13,000,000	12,937,814		14,185			3.250	3.378	JJ	199,514	422,500	01/08/2018	01/11/2028
05578Q-AB-9	BPCE SA Sub Nt	D			2.B FE	2,054,800	99.1990	1,983,974	2,000,000	2,005,752		(10,025)			5.150	4.618	JJ	45,778	103,000	08/03/2018	07/21/2024

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05578Q-AD-5	BPCE SA Sub Nt	D			2.B FE	17,258,715	.98.0640	17,161,165	17,500,000	17,457,301		33,693			4.500	4.711	MS	231,875	787,500	08/15/2018	03/15/2025
05578Q-AE-3	BPCE SA Sub Nt	D			2.B FE	6,391,200	.98.0440	5,882,622	6,000,000	6,117,975		(49,182)			4.875	3.952	AO	73,125	292,500	11/15/2017	04/01/2026
05578Q-AF-0	BPCE SA Sub Nt Fixed to Float	D	2		2.B FE	4,657,638		3,730,743	4,600,000	4,634,298		(11,609)			3.116	2.837	AO	28,667	143,336	12/13/2021	10/19/2032
05578Q-AH-6	BPCE SA Sub Nt Fixed to Float	C	2		2.B FE	8,000,000	.82.7440	6,619,512	8,000,000	8,000,000					3.648	3.648	JJ	135,381	291,840	01/10/2022	01/14/2037
05581K-AC-5	BNP Paribas Sub Nt	D			2.A FE	13,840,285	.98.0350	11,854,416	12,092,000	12,994,090		(269,043)			4.625	2.196	MS	167,777	559,255	12/07/2020	03/13/2027
05581K-AG-6	BNP Paribas Sr Pref	D	2		1.D FE	8,000,000	104.7070	8,376,528	8,000,000	8,000,000					5.894	5.894	JD	34,054		11/28/2023	12/05/2034
05583J-AE-2	BPCE SA Sr Nt	D			2.A FE	15,540,426	.97.9210	15,667,392	16,000,000	15,754,262		45,323			4.625	4.996	MS	224,056	740,000	10/22/2018	09/12/2028
05583J-AJ-1	BPCE SA Sub Nt Fixed to Float	LS	2		2.A FE	9,000,000	.80.1330	7,211,997	9,000,000	9,000,000					2.277	2.277	JJ	91,649	204,930	01/12/2021	01/20/2032
059520-AC-0	Banco De Chile Sr Nt	D	1		1.F FE	4,859,250	.85.9740	5,330,382	6,200,000	4,998,413		114,601			2.990	6.108	JD	11,329	185,380	10/11/2022	12/09/2031
059597-AE-4	Banco General SA Sr Nt	D			2.C FE	10,049,430	.93.8540	9,648,150	10,280,000	10,104,616		43,431			4.125	4.642	FA	169,620	424,050	09/15/2022	08/07/2027
067316-AD-1	Bacardi LTD Sr Nt	D	1		2.C FE	31,792,492	.94.1330	29,887,069	31,750,000	31,761,895					2.750	2.735	JJ	402,608	873,125	09/07/2016	07/15/2026
067316-AF-6	Bacardi LTD Sr Nt	D	1		2.C FE	27,767,388	.98.1180	26,393,796	26,900,000	27,350,914		(97,724)			4.700	4.254	MN	161,549	1,264,300	05/29/2019	05/15/2028
067316-AH-2	Bacardi LTD Sr Nt	D	1		2.C FE	25,400,045	.95.8730	20,133,309	21,000,000	25,037,331		(100,861)			5.300	4.030	MN	142,217	1,113,000	01/05/2021	05/15/2048
06738E-BU-8	Barclays Plc Sr Nt Fix to Float	D	1		2.A FE	5,500,000	.91.7890	5,048,379	5,500,000	5,500,000					2.279	2.279	MN	12,883	125,345	11/17/2021	11/24/2027
06738E-BV-6	Barclays Plc Sr Nt Fix to Float	D	1		2.A FE	47,668,088	.82.3270	38,922,465	47,278,000	47,596,212		(35,700)			2.894	2.798	MN	140,623	1,368,225	12/13/2021	11/24/2032
06738E-CL-7	Barclays Plc Sr Nt	D	1		2.A FE	10,000,000	107.1610	10,716,070	10,000,000	10,000,000					6.692	6.692	MS	200,760		09/06/2023	09/13/2034
07586P-AA-9	Becle SA DE CV Sr Nt	D	1		2.C FE	4,948,800	.79.9900	3,999,505	5,000,000	4,959,030		4,682			2.500	2.617	AO	26,736	125,000	09/30/2021	10/14/2031
09659T-2C-4	BNP Paribas Sr Nt	LS			2.A FE	25,100,000	.69.5380	17,454,038	25,100,000	25,100,000					2.824	2.824	JJ	305,188	708,824	01/19/2021	01/26/2041
09659W-2C-7	BNP Paribas Sr Nt	D			1.G FE	9,926,600	.94.4850	9,448,500	10,000,000	9,968,443		7,461			3.500	3.588	MN	43,750	350,000	11/09/2017	11/16/2027
09659W-2F-0	BNP Paribas Sr Nt	D			1.G FE	12,034,264	.97.5120	11,798,940	12,100,000	12,066,024					4.400	4.468	FA	202,608	532,400	08/08/2018	08/14/2028
09659W-2K-9	BNP Paribas Sr Nt Fix to Float 1/30	D	2		1.G FE	10,688,912	.88.0330	9,155,463	10,400,000	10,585,659		(27,949)			3.052	2.729	JJ	148,124	317,408	02/25/2020	01/13/2031
09659W-2P-8	BNP Paribas Sr Nt Fix to Float 4/31	D	1		1.G FE	22,808,736	.84.7660	19,326,625	22,800,000	22,806,611		(804)			2.871	2.755	AO	130,918	654,588	04/12/2021	04/19/2032
11272B-AA-1	Brookfield Fin l UK PLC Sr Nt	D	1		1.G FE	17,314,153	.80.1130	13,946,872	17,409,000	17,333,108					2.340	2.399	JJ	170,869	407,371	09/24/2021	01/30/2032
12661P-AC-3	CSL Finance PLC Sr Nt	D	1		1.G FE	28,904,181	.97.5270	28,136,453	28,850,000	28,897,911		(5,173)			4.250	4.225	AO	217,978	1,226,125	07/28/2022	04/27/2032
12661P-AD-1	CSL Finance PLC Sr Nt	D	1		1.G FE	850,480	.95.3220	953,221	1,000,000	851,183		703			4.625	5.972	AO	8,222		11/02/2023	04/27/2042
12661P-AE-9	CSL Finance PLC Sr Nt	D	1		1.G FE	9,971,400	.95.7240	9,572,380	10,000,000	9,972,158		458			4.750	4.768	AO	84,444	475,000	04/20/2022	04/27/2052
184494-A*-3	Cleanaway Waste Management Ltd Sr Nt	D			2.B	14,000,000	.91.0010	12,740,182	14,000,000	14,000,000					2.820	2.820	FA	153,533	394,800	02/11/2020	02/11/2028
191241-AF-5	Coca-Cola Femsa Sab CV Sr Nt	D	1		1.G FE	2,984,384	100.5930	2,188,902	2,176,000	2,923,867		(27,260)			5.250	2.954	MN	11,107	114,240	09/23/2021	11/26/2043
202712-BN-4	Commonwealth Bank Aust Sr Nt	D			2.A FE	16,855,351	.82.6040	15,446,985	18,700,000	16,870,160		31,040			2.688	4.180	MS	153,589	258,048	12/13/2023	03/11/2031
202712-BS-3	Commonwealth Bank Aust Subordinated Nt	D			2.A FE	5,225,000	.87.8850	4,592,007	5,225,000	5,225,000					3.784	3.784	MS	58,765	197,714	03/03/2022	03/14/2032
210314-AB-6	Transnantaro Sr Nt	D	1		2.C FE	1,377,000	.93.7040	1,264,999	1,350,000	1,372,969		(2,266)			4.700	4.451	AO	13,219	63,450	03/11/2022	04/16/2034
21684A-AB-2	Rabobank Nederland Sub Nt	D			2.A FE	4,827,089	103.4110	4,136,420	4,000,000	4,699,038		(21,992)			5.750	4.411	JD	19,167	230,000	09/07/2017	12/01/2043
225313-AM-7	Credit Agricole SA Sub Nt	D			2.A FE	51,263,412	.88.1950	44,626,721	50,600,000	51,026,368		(64,107)			3.250	3.095	JJ	762,865	1,644,500	02/25/2020	01/14/2030
225313-AN-5	Credit Agricole SA Sub Nt	D			2.A FE	33,900,000	.68.8210	23,330,319	33,900,000	33,900,000					2.811	2.811	JJ	449,994	952,929	01/05/2021	01/11/2041
22535W-AJ-6	Credit Agricole Sr Non Pref	D	2		1.G FE	5,000,000	104.9700	5,248,515	5,000,000	5,000,000					6.316	6.316	AO	77,196		09/25/2023	10/03/2029
225401-AG-5	UBS Group AG Sr Nt Fix to Float 1/28	D	1		1.G FE	28,498,920	.94.4080	27,738,320	29,000,000	28,738,084		45,844			3.869	4.069	JJ	526,721	1,122,010	04/11/2018	01/12/2029
225401-AU-2	UBS Group AG Sr Nt Fix to Float 5/31	D	1		1.G FE	24,472,452	.85.2500	20,715,774	24,300,000	24,432,060		(15,811)			3.091	3.008	MN	98,062	751,113	05/24/2021	05/14/2032
232806-AA-6	Infineon Tech AG Sr Nt	D			2.B FE	3,510,560	.86.7990	3,037,976	3,500,000	3,508,659		(1,021)			3.100	3.063	JD	4,521	108,500	02/01/2022	06/16/2031
232806-AA-8	Infineon Tech AG Sr Nt	D			2.B FE	4,000,000	.88.4120	3,536,492	4,000,000	4,000,000					2.830	2.830	JD	4,717	113,200	06/16/2021	06/16/2029
23636T-AE-0	Danone SA Sr Nt	D	2		2.A FE	15,000,000	.95.5490	14,332,350	15,000,000	15,000,000					2.947	2.947	MN	72,447	442,050	10/26/2016	11/02/2026
251566-AA-3	Deutsche Telekom AG Sr Nt	D	1		2.A FE	16,818,780	.80.3070	13,652,139	17,000,000	16,832,893		3,771			3.625	3.684	JJ	273,889	616,250	01/13/2020	01/21/2050
25156P-AR-4	Deutsche Telekom Co Gtd Nt	D	1		2.A FE	22,610,076	.95.7460	20,001,402	20,890,000	22,256,480		(49,202)			4.875	4.347	MS	325,318	1,018,388	06/22/2016	03/06/2042
25156P-BA-0	Deutsche Telekom Nt	D	1		2.A FE	37,952,500	.97.1190	36,905,258	38,000,000	37,983,679		4,977			3.600	3.615	JJ	615,600	1,368,000	01/09/2017	01/19/2027
25156P-BB-8	Deutsche Telekom Sr Nt	D	1		2.A FE	40,700,580	.99.1700	40,659,700	41,000,000	40,847,280		30,205			4.375	4.468	JD	49,826	1,793,750	10/11/2018	06/21/2028
25161V-AA-1	Deutsche Post AG Sr Nt Ser B	D			1.F Z	10,000,000	.81.4220	8,142,160	10,000,000	10,000,000					2.407	2.414	FIAN	37,442	240,700	09/22/2021	11/05/2035

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
251927-AA-7	Deutsche Post-Burnham-B&B Comm Sr Unsecured Nt	D			1.G PL	10,830,500	104.4410	11,311,461	10,830,500	10,830,500					5.173	5.207	FIAN	87,152	490,229	12/20/2022	11/05/2036
29245V-AE-5	Entel Chile SA Sr Nt	D	1		2.C FE	10,058,869	79.9590	8,043,865	10,060,000	10,058,808					3.050	3.051	MS	91,197	306,830	09/14/2021	09/14/2032
314890-AD-6	Ferguson Finance PLC Sr Nt	D	1		2.B FE	25,864,540	96.8410	25,178,686	26,000,000	25,883,362		11,234			4.650	4.716	AO	238,442	1,209,000	04/12/2022	04/20/2032
35177P-AX-5	France Telecom Sr Nt	D	1		2.A FE	30,544,380	101.9910	28,761,321	28,200,000	30,220,491		(69,386)			5.375	4.778	JJ	707,350	1,515,750	10/25/2018	01/13/2042
36830D-AB-7	GC Treasury Centre Co Sr Nt	D	1		2.C FE	13,982,459	83.6910	11,465,653	13,700,000	13,920,008		(28,276)			2.980	2.725	MS	116,808	408,260	10/19/2021	03/18/2031
36830D-AC-5	GC Treasury Centre Co Sr Nt	D			2.C FE	9,442,631	75.3920	6,276,359	8,325,000	9,391,952		(22,908)			4.300	3.561	MS	102,421	357,975	09/24/2021	03/18/2051
36830D-AF-8	GC Treasury Centre Co Sr Nt	D	1		2.C FE	7,875,330	86.6510	8,838,371	10,200,000	7,904,958		24,536			5.200	7.034	MS	134,073	530,400	11/02/2022	03/30/2052
373733-AH-8	Glaxosmithkline Cap Inc Nt	LS	1		1.F FE	45,659,739	96.4490	44,414,672	46,050,000	45,827,406		36,731			3.375	3.474	JD	129,516	1,554,188	03/21/2019	06/01/2029
40049J-BC-0	Grupo Televisa S A Sr Nt	D	1		2.B FE	5,138,889	99.9780	5,583,743	5,585,000	5,149,352		8,541			6.125	6.813	JJ	143,484	342,081	10/26/2022	01/31/2046
40052V-AD-6	Grupo Bimbo SAB De CV Sr Nt	D	1		2.A FE	7,856,400	92.2880	7,383,064	8,000,000	7,881,762		3,258			4.875	4.991	JD	4,333	390,000	06/24/2014	06/27/2044
40052V-AE-4	Grupo Bimbo SAB De CV Sr Nt	D	1		2.A FE	14,966,400	88.8990	13,334,790	15,000,000	14,970,056					4.700	4.714	MN	99,875	705,000	11/07/2017	11/10/2047
40053X-AB-5	Grupo Energia Bogota Sr Nt	D	1		2.B FE	6,995,240	108.8240	7,617,652	7,000,000	6,995,287		47			7.850	7.860	MN	79,372		11/06/2023	11/09/2033
404280-AG-4	HSBC Holdings PLC Sub Nt	D			2.A FE	4,188,216	105.8250	3,289,041	3,108,000	4,036,233		(58,219)			6.500	3.498	MN	33,109	202,020	05/10/2021	05/02/2036
404280-AQ-2	HSBC Holdings PLC Sr Nt	LS			2.A FE	2,325,252	97.7560	1,955,120	2,000,000	2,276,283		(8,529)			5.250	4.225	MS	31,208	105,000	09/07/2017	03/14/2044
404280-BK-4	HSBC Holdings PLC Sr Nt Fix to Flt	D	2		1.G FE	1,835,892	96.4180	1,735,529	1,800,000	1,815,804		(4,563)			4.041	3.747	MS	21,821	72,738	04/11/2019	03/13/2028
404280-BT-5	HSBC Holdings PLC Sr Nt Fix to Float 6/19/28	C	2		1.G FE	3,710,980	97.1000	3,398,493	3,500,000	3,611,997		(22,608)			4.583	3.797	JD	5,347	160,405	04/17/2019	06/19/2029
404280-CC-1	HSBC Holdings PLC Sr Nt Fix to Float 5/22/29	D	2		1.G FE	29,576,420	93.4920	27,673,691	29,600,000	29,585,090		2,009			3.973	3.982	MN	127,401	1,176,008	05/23/2019	05/22/2030
404280-CS-6	HSBC Holdings PLC Sr Nt Fix to Float 5/24	D	1		1.G FE	3,340,000	98.0100	3,273,527	3,340,000	3,340,000					0.976	0.976	MN	3,350	32,598	05/17/2021	05/24/2025
404280-CT-4	HSBC Holdings PLC Sr Nt Fix to Float 5/31	D	1		1.G FE	16,820,000	83.5480	14,052,807	16,820,000	16,820,000					2.804	2.804	MN	48,473	471,633	05/17/2021	05/24/2032
423012-AE-3	Heineken NV Sr Nt	C	1		2.A FE	3,131,555	86.5030	3,027,616	3,500,000	3,200,585		9,781			4.000	4.691	AO	35,000	140,000	09/15/2015	10/01/2042
423012-AF-0	Heineken NV Sr Nt	C	1		2.A FE	7,199,920	97.0790	6,795,509	7,000,000	7,082,574		(19,937)			3.500	3.171	JJ	103,444	245,000	08/03/2017	01/29/2028
423012-AG-8	Heineken NV Sr Nt	C	1		2.A FE	9,922,100	89.3660	8,936,580	10,000,000	9,932,009		1,653			4.350	4.397	MS	111,167	435,000	03/20/2017	03/29/2047
45112F-AM-8	ICICI Bank LTD/Dubai Sr Nt	D			2.C FE	12,073,555	95.9270	12,494,518	13,025,000	12,557,518		157,324			3.800	5.478	JD	23,373	494,950	03/24/2023	12/14/2027
45326Y-A*-8	Incitec Pivot Limited Sr Nt	D			2.B	5,000,000	94.5520	4,727,615	5,000,000	5,000,000					4.030	4.030	AO	34,143	201,500	10/30/2019	10/30/2028
45326Y-A8-6	Incitec Pivot Limited Sr Nt	D			2.B	7,000,000	92.6320	6,484,226	7,000,000	7,000,000					4.130	4.130	AO	48,986	289,100	10/30/2019	10/30/2030
45434M-2C-5	Indian Railway Finance Corpora Sr Nt	D			2.C FE	14,002,461	86.2580	14,750,152	17,100,000	14,251,904		232,562			2.800	5.676	FA	187,530	292,600	07/14/2023	02/10/2031
456472-AD-1	Inustrias Penoles SAB Sr Nt	D	1		2.B FE	2,660,000	80.5600	2,678,623	3,325,000	2,667,718		7,718			4.750	6.290	FA	63,614	78,969	03/14/2023	08/06/2050
45662N-A8-2	Infineon Tech AG Sr Nt	D			2.B	7,614,320	96.4960	7,719,648	8,000,000	7,729,265		109,858			4.100	5.719	AO	78,556	328,000	12/15/2022	04/05/2026
456829-AB-6	Infraestructura Energetica Nov Sr Nt	D			2.B FE	3,986,250	78.7540	4,488,989	5,700,000	4,016,116		24,426			4.875	7.559	JJ	128,903	277,875	10/14/2022	01/14/2048
456829-AC-4	Infraestructura Energetica Nov Sr Nt	D	1		2.B FE	2,336,000	77.5260	2,480,816	3,200,000	2,344,512		8,512			4.750	6.957	JJ	70,089	76,000	03/22/2023	01/15/2051
456837-AH-6	ING Groep NV Sr Nt	D			1.G FE	13,482,315	96.8950	13,080,852	13,500,000	13,493,493		1,844			3.950	3.966	MS	136,275	533,250	03/21/2017	03/29/2027
456837-AM-5	ING Groep NV Sr Nt	LS			1.G FE	42,852,940	98.8240	42,494,492	43,000,000	42,921,825		14,398			4.550	4.593	AO	483,690	1,956,500	09/25/2018	10/02/2028
456837-AI-3	ING Groep NV Sr Nt Fix to Float 4/31	D	2		1.G FE	51,772,623	85.9330	44,470,172	51,750,000	51,766,945		(1,988)			2.727	2.722	AO	352,806	1,411,223	03/29/2021	04/01/2032
456873-AD-0	Ingersoll-Rand Lux Finance Nt	D	1		2.A FE	21,013,222	96.9140	19,964,222	20,600,000	20,838,529		(43,818)			3.800	3.541	MS	217,444	782,800	10/29/2019	03/21/2029
456873-AE-8	Ingersoll-Rand Lux Finance Sr Nt	D			2.A FE	4,379,256	97.2620	4,084,996	4,200,000	4,262,738		(29,223)			3.500	2.748	MS	40,833	147,000	10/29/2019	03/21/2026
456873-AI-5	Ingersoll-Rand Lux Finance Sr Nt	D	1		2.A FE	598,225	92.8480	464,242	500,000	592,025		(2,343)			4.500	3.394	MS	6,250	22,500	03/29/2021	03/21/2049
45846A-AA-8	Interchile SA Sec Nt	D	1		2.A FE	31,621,750	82.2750	26,690,042	32,440,000	31,629,874		7,364			4.500	4.642	JD	4,055	1,459,800	02/28/2023	06/30/2056
45853N-AA-0	Interconexion Electrica Sr Nt	D	1		2.B FE	3,342,500	84.3500	2,952,243	3,500,000	3,352,293		9,793			3.825	4.329	MN	13,016	133,875	02/06/2023	11/26/2033
461127-G*-7	Intertek Finance Plc Sr Nt	C			2.A	7,000,000	89.9030	6,293,224	7,000,000	7,000,000					2.470	2.470	MS	50,909	172,900	03/01/2022	03/15/2029
461127-G8-5	Intertek Finance Plc Sr Nt	C			2.A	3,000,000	88.3300	2,649,903	3,000,000	3,000,000					2.540	2.540	MS	22,437	76,200	03/01/2022	03/15/2030
465077-AK-1	Israel Electric Corp LTD Sec Nt	D	1		2.A FE	2,072,500	98.7570	1,975,138	2,000,000	2,024,985		(28,047)			5.000	3.516	MN	13,611	100,000	04/12/2022	11/12/2024
465077-AL-9	Israel Electric Corp LTD Sec Nt	D			2.A FE	13,213,525	93.4690	12,730,464	13,620,000	13,297,671		60,333			4.250	4.824	FA	220,285	578,850	09/28/2022	08/14/2028
500472-AE-5	Koninklijke Philips Electronic Sr Nt	C	1		2.A FE	14,044,940	92.0330	12,884,662	14,000,000	14,034,963		(1,157)			5.000	4.979	MS	206,111	700,000	03/28/2012	03/15/2042
50050G-AN-8	Kookmin Bank Sr Nt	D			2.A FE	5,996,562	83.0790	5,857,041	7,050,000	6,162,821		107,711			2.500	4.671	MN	27,906	176,250	06/08/2022	11/04/2030
50050H-AN-6	Kookmin Bank Sub Nt	D			2.A FE	10,618,211	83.0790	10,260,207	12,350,000	10,821,637		164,544			2.500	4.580	MN	48,885	308,750	03/17/2023	11/04/2030

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
58284B-AG-3	Orbia Advance Corp SAB Sr Nt	D	1		2.C FE	4,979,450	.84.6920	3,472,360	4,100,000	4,933,346		(20,608)			5.500	4.140	JJ	103,981	225,500	09/08/2021	01/15/2048
603051-AC-7	Mineral Resources Sr Nt	D	1		3.C FE	2,980,900	102.0440	3,138,877	3,076,000	3,001,817		15,658			8.000	8.754	MN	41,013	246,080	10/28/2022	11/01/2027
62947Q-BC-1	NXP BV Sr Nt	D	1		2.A FE	6,422,731	102.7960	5,465,685	5,317,000	6,150,801		(168,985)			5.550	2.009	JD	24,591	295,094	05/19/2022	12/01/2028
62954H-AL-2	NXP Bv/Nxp Fdg/Nxp USA Sr Nt	D	1		2.A FE	6,840,487	74.8640	7,249,820	9,684,000	6,878,664		38,177			3.125	5.712	FA	114,325	151,313	07/24/2023	02/15/2042
62954H-AN-8	NXP Bv/Nxp Fdg/Nxp USA Sr Nt	D	1		2.A FE	19,771,202	71.7600	14,351,900	20,000,000	19,778,981		4,755			3.250	3.311	MN	55,972	650,000	05/19/2022	11/30/2051
62954H-AV-0	NXP Bv/Nxp Fdg/Nxp USA Sr Nt	D	1		2.A FE	33,196,528	97.2360	29,851,299	30,700,000	32,648,412		(341,835)			4.300	2.974	JD	47,670	1,320,100	05/19/2022	06/18/2029
62954H-AY-4	NXP Bv/Nxp Fdg/Nxp USA Sr Nt	D	1		2.A FE	5,314,679	91.9870	4,516,567	4,910,000	5,235,254		(49,395)			3.400	2.229	MN	27,823	166,940	05/19/2022	05/01/2030
62954H-AZ-1	NXP Bv/Nxp Fdg/Nxp USA Sr Nt	D	1		2.A FE	10,353,683	97.4240	9,742,390	10,000,000	10,212,417		(88,126)			3.875	2.913	JD	13,993	387,500	05/19/2022	06/18/2026
62954H-BA-5	NXP Bv/Nxp Fdg/Nxp USA Sr Nt	D	1		2.A FE	11,065,392	85.0010	9,435,056	11,100,000	11,070,978		3,456			2.500	2.538	MN	37,000	272,104	05/19/2022	05/11/2031
632525-AS-0	National Australia BankLimited Sr Nt Fix to Float	D	2		2.A FE	26,172,480	90.6710	21,984,997	24,247,000	25,642,745		(227,694)			3.933	2.812	FA	394,699	953,635	10/14/2021	08/02/2034
632525-BB-6	National Australia BankLimited Sub Nt Fix to Float	C	2		2.A FE	3,900,000	83.0340	3,238,310	3,900,000	3,900,000					3.347	3.347	JJ	61,278	130,533	01/04/2022	01/12/2037
639057-AC-2	Natwest Group PLC Sr Nt Fix To Float 06/14/2026	D	2		1.G FE	8,850,700	91.3400	9,134,000	10,000,000	8,963,118		112,418			1.642	4.948	JD	7,754	82,100	08/02/2023	06/14/2027
639057-AH-1	Natwest Group PLC Sr Nt Fix to Float 03/02/33	LS	2		1.G FE	9,911,588	105.2500	10,436,570	9,916,000	9,911,831		243			6.016	6.022	MS	197,192	298,273	02/28/2023	03/02/2034
639057-AJ-7	Natwest Group PLC Sr Nt Fix to Float 03/02/26	D	2		1.G FE	5,711,397	100.9480	5,764,154	5,710,000	5,711,032		(364)			5.847	5.838	MS	110,361	166,932	02/28/2023	03/02/2027
654744-AB-7	Nissan Motor Co Sr Nt	D	1		2.C FE	5,946,822	96.3390	5,364,178	5,568,000	5,713,282		(87,057)			3.522	1.885	MS	56,653	196,105	04/08/2021	09/17/2025
654744-AC-5	Nissan Motor Co Sr Nt	D	1		2.C FE	16,280,267	95.7100	14,212,905	14,850,000	15,687,979		(222,267)			4.345	2.665	MS	186,400	645,233	04/08/2021	09/17/2027
654744-AD-3	Nissan Motor Co Sr Nt	D	1		2.C FE	12,973,486	93.6050	10,858,157	11,600,000	12,609,777		(137,842)			4.810	3.303	MS	161,188	557,960	04/15/2021	09/17/2030
65557F-AH-9	Nordea Bank AB Sub Nt	D			1.G FE	2,660,352	94.1190	2,258,858	2,400,000	2,612,380		(18,039)			4.625	3.539	MS	33,300	111,000	04/01/2021	09/13/2033
685218-AB-5	Orange SA Sr Nt	D	1		2.A FE	11,148,840	104.1990	10,419,900	10,000,000	10,939,462		(27,463)			5.500	4.768	FA	221,528	550,000	10/22/2014	02/06/2044
69033D-AD-9	Oversea-Chinese Banking Corp Sub Nt	D			1.F FE	2,976,964	94.0720	2,822,169	3,000,000	2,982,130		2,476			1.832	1.927	MS	16,946	54,960	11/24/2021	09/10/2030
69370R-AL-1	PT Pertamina Sr Nt	D	2		2.B FE	1,395,938	84.6990	1,261,171	1,489,000	1,413,985		9,304			2.300	3.095	FA	13,509	34,247	01/11/2022	02/09/2031
714264-AK-4	Pernod Ricard SA Sr Nt	D	1		2.A FE	42,806,466	104.7980	37,203,432	35,500,000	41,656,885		(228,625)			5.500	4.122	JJ	900,319	1,952,000	11/14/2019	01/15/2042
714264-AM-0	Pernod Ricard SA Sr Nt	D	1		2.A FE	18,310,620	97.0630	17,471,250	18,000,000	18,084,711		(33,071)			3.250	3.048	JD	37,375	585,000	06/30/2016	06/08/2026
71568Q-AC-1	Perusahaan Listrik Negara Sr Nt	D			2.B FE	1,007,500	97.8190	978,188	1,000,000	1,005,150		(1,401)			4.125	3.960	MN	5,271	41,250	04/08/2022	05/15/2027
74977R-DP-6	Rabobank Nederland - SIFMA Sr Nt Fixed to Float	D	2		1.G FE	7,266,289	89.8400	7,470,229	8,315,000	7,270,652		4,364			3.758	5.507	AO	73,779		12/12/2023	04/06/2033
74977R-DR-2	Rabobank Nederland - SIFMA Sr Non Pref	D	2		1.G FE	729,385	98.3650	732,816	745,000	729,533		148			4.655	5.163	FA	12,427		12/13/2023	08/22/2028
77586T-AE-6	Romania Sr Nt MTN	D			2.C FE	1,898,460	98.3060	1,956,281	1,990,000	1,900,415		1,955			6.125	6.531	JJ	53,834	60,944	02/24/2023	01/22/2044
78467K-BF-3	SSE Plc Sr Nt Ser B	B	1		2.A	49,102,800	96.1920	41,637,005	43,285,400	43,285,400				2,203,200	3.050	3.050	JD	91,681	1,295,420	06/06/2016	06/06/2026
822582-BF-8	Shell International Finance Sr Nt	C	1		1.D FE	28,477,788	91.9950	25,758,600	28,000,000	28,410,875		(12,194)			4.375	4.268	MN	170,139	1,225,000	09/07/2017	05/11/2045
822582-BX-9	Shell International Finance Sr Nt	D			1.D FE	9,552,500	95.2360	9,523,630	10,000,000	9,858,271		49,650			2.500	3.052	MS	75,694	250,000	04/20/2017	09/12/2026
822582-CB-6	Shell International Finance Sr Nt	D	1		1.D FE	1,984,600	98.5740	1,971,478	2,000,000	1,991,754		1,507			3.875	3.969	MN	10,333	77,500	11/07/2018	11/13/2028
822582-CD-2	Shell International Finance Sr Nt	D	1		1.D FE	408,144	90.1290	360,516	400,000	405,639		(938)			2.375	2.107	MN	1,425	9,500	04/08/2021	11/07/2029
822582-CG-5	Shell International Finance Sr Nt	LS	1		1.D FE	1,256,388	91.5260	1,098,316	1,200,000	1,239,943		(6,147)			2.750	2.157	AO	7,792	33,000	04/08/2021	04/06/2030
82460E-AJ-9	Shinhan Bank Co Ltd Nt	D			2.A FE	3,777,120	96.5200	3,860,808	4,000,000	3,813,527		36,407			3.875	6.148	MS	41,764	77,500	07/12/2023	03/24/2026
82460E-AL-4	Shinhan Bank Co Ltd Sub Nt	D			2.A FE	1,958,650	94.3310	2,028,117	2,150,000	2,001,793		34,736			3.750	5.841	MS	22,620	80,625	09/29/2022	09/20/2027
82460E-AN-0	Shinhan Bank Co Ltd Sub Nt	D			2.A FE	12,619,615	93.4050	12,796,526	13,700,000	12,794,932		139,164			4.000	5.441	AO	103,511	548,000	03/20/2023	04/23/2029
82460E-AR-1	Shinhan Bank Co Ltd Sub Nt	D			2.A FE	2,024,053	92.3960	1,986,520	2,150,000	2,033,743		9,690			4.375	5.187	AO	20,380	94,063	02/16/2023	04/13/2032
82481L-AD-1	Shire Acq Inv Ireland DA Sr Nt	D	1		2.A FE	15,560,985	96.2540	15,881,910	16,500,000	16,203,396		101,132			3.200	3.902	MS	143,733	528,000	11/18/2016	09/23/2026
82620K-AF-0	Siemens Financieringsmat Sr Nt	D	1		1.E FE	21,340,470	94.3080	20,276,177	21,500,000	21,367,218		3,653			4.400	4.445	MN	89,344	946,000	05/18/2015	05/27/2045
82620K-AL-7	Siemens Financieringsmat Nt	D	1		1.E FE	4,985,650	94.3660	4,718,300	5,000,000	4,985,707		1,471			2.350	2.382	AO	24,806	117,500	09/06/2016	10/15/2026
82620K-AM-5	Siemens Financieringsmat Nt	D	1		1.E FE	13,949,740	79.2230	11,091,248	14,000,000	13,957,841		1,226			3.300	3.319	MS	136,033	462,000	09/06/2016	09/15/2046
833636-AL-7	Sociedad Quimica Y Minera Sr Nt	D	1		2.A FE	24,838,500	68.2060	18,858,848	27,650,000	24,895,709		41,266			3.500	4.060	MS	298,390	967,750	10/13/2022	09/10/2051
833636-AN-3	Sociedad Quimica Y Minera Sr Nt	D	1		2.A FE	9,942,100	106.1330	9,942,100	10,000,000	9,942,100		632			6.500	6.580	MN	97,500	500	11/02/2023	11/07/2033
83364A-AA-1	Sociedad de Transmision Austra Sr Nt	D	1		2.B FE	599,860	88.3970	629,388	712,000	601,184		1,324			4.000	6.509	JJ	12,183		11/15/2023	01/27/2032

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86964W-AF-9	Suzano Austria GMBH Sr Nt	D	1		2.C FE	9,479,750	102.2600	8,104,113	7,925,000	8,988,528		(203,704)			6.000	2.973	JJ	219,258	475,500	07/13/2021	01/15/2029
86964W-AH-5	Suzano Austria GMBH Sr Nt	D	1		2.C FE	4,907,375	96.5390	4,151,194	4,300,000	4,741,634		(68,734)			5.000	3.051	JJ	99,139	215,000	07/12/2021	01/15/2030
86964W-AK-8	Suzano Austria GMBH Sr Nt	D	1		2.C FE	2,895,750	82.8010	3,229,243	3,900,000	2,995,030		81,776			3.125	6.940	JJ	56,198	121,875	10/07/2022	01/15/2032
870674-AA-6	Sweihan PV Power Co Sec Nt	D			2.A FE	6,745,851	81.9640	5,840,700	7,125,899	6,769,452		11,417			3.625	4.135	JJ	108,348	258,314	04/28/2022	01/31/2049
872882-AM-7	TSMC Global Ltd Sr Nt	D	1		1.D FE	4,982,801	99.6650	4,953,360	4,970,000	4,979,335		(2,424)			4.375	4.317	JJ	96,035	217,438	07/20/2022	07/22/2027
873128-AF-5	TWE US Fin Co Sr Nt Ser F	D			2.B PL	10,000,000	97.6880	9,768,780	10,000,000	10,000,000					4.910	4.910	MS	125,478	491,000	09/29/2022	09/29/2032
87656X-B8-9	Tate & Lyle Intl Fin PLC Sr Nt Ser A	D			2.C	15,000,000	87.8200	13,173,015	15,000,000	15,000,000					3.310	3.310	MN	57,925	496,500	11/19/2019	11/19/2029
87938W-AU-7	Telefonica Emisionies SAU Sr Nt	D	1		2.C FE	25,532,965	92.9130	18,582,560	20,000,000	25,191,337		(141,935)			5.213	3.559	MS	327,261	1,042,600	07/08/2021	03/08/2047
87938W-AW-3	Telefonica Emisionies SAU Sr Nt	D	1		2.C FE	14,595,597	88.4230	10,875,980	12,300,000	14,476,870		(54,315)			4.895	3.772	MS	192,333	602,085	01/05/2022	03/06/2048
88167A-AF-8	Teva Pharmaceuticals NE Sr Nt	C	1		3.C FE	16,921,880	67.5070	11,476,241	17,000,000	16,934,944		1,803			4.100	4.126	AO	174,250	697,000	08/02/2016	10/01/2046
88323A-AB-8	Thaioil Trsry Center Sr Nt	D	1		2.C FE	10,139,400	86.8680	7,818,102	9,000,000	10,053,159		(36,309)			4.875	3.992	JJ	192,563	438,750	07/20/2021	01/23/2043
88323A-AC-6	Thaioil Trsry Center Sr Nt	D			2.C FE	4,867,407	98.5890	5,225,233	5,300,000	4,943,432		60,677			4.625	6.245	MN	27,917	245,125	09/28/2022	11/20/2028
88323A-AD-4	Thaioil Trsry Center Sr Nt	D			2.C FE	12,889,401	91.6060	11,130,165	12,150,000	12,817,902		(24,142)			5.375	4.903	MN	74,377	653,063	10/13/2022	11/20/2048
88323A-AE-2	Thaioil Trsry Center Sr Nt	D			2.C FE	3,078,750	67.8800	3,394,000	5,000,000	3,113,400		27,541			3.500	6.550	AO	35,972	175,000	09/26/2022	10/17/2049
88323A-AH-5	Thaioil Trsry Center Sr Nt	D			2.C FE	4,775,088	70.7230	5,834,615	8,250,000	4,826,125		41,640			3.750	7.321	JD	11,172	309,375	10/11/2022	06/18/2050
89153V-AL-3	Total Capital Intl SA Nt	D	1		1.E FE	2,047,780	99.4510	1,989,022	2,000,000	2,001,536		(5,517)			3.750	3.464	AO	16,875	75,000	03/31/2014	04/10/2024
892331-AD-1	Toyota Motor Corp Sr Nt	LS			1.E FE	17,504,060	97.8810	17,129,123	17,500,000	17,502,031		(403)			3.669	3.666	JJ	287,150	642,075	07/11/2018	07/20/2028
902133-AF-3	Tyco Electronics Group Co Gtd Nt	C	1		1.G FE	5,677,200	117.8320	5,891,585	5,000,000	5,477,231		(21,660)			7.125	6.090	AO	89,063	356,250	02/11/2011	10/01/2037
902133-AT-4	Tyco Electronics Group Sr Nt	D	1		1.G FE	8,978,130	97.9790	8,818,083	9,000,000	8,994,721		2,348			3.700	3.729	FA	125,800	333,000	01/25/2016	02/15/2026
902133-AU-1	Tyco Electronics Group Sr Nt	D	2		1.G FE	14,901,438	95.4500	14,317,515	15,000,000	14,960,797		10,052			3.125	3.202	FA	177,083	468,750	08/01/2017	08/15/2027
902674-A2-6	UBS AG London BRH Sr Nt	D	2		1.E FE	19,949,075	98.8810	19,776,280	20,000,000	19,950,240		1,165			4.500	4.517	JD	12,500	450,000	10/23/2023	06/26/2048
90351D-AB-3	UBS Group Funding Sr Nt	D			1.G FE	18,964,790	97.7790	18,578,010	19,000,000	18,992,804		3,932			4.125	4.148	MS	211,177	783,750	02/05/2016	09/24/2025
90352J-AC-7	UBS Grp Fdg Switzerland Sr Nt	C	2		1.G FE	4,000,000	96.5500	3,862,004	4,000,000	4,000,000					4.253	4.253	MS	46,310	170,120	03/16/2017	03/23/2028
91020Q-BF-3	United Energy Dist Pty Ltd Sr Nt	C			1.G	25,000,000	97.4540	24,363,375	25,000,000	25,000,000					4.090	4.090	FA	397,639	1,022,500	02/11/2019	02/11/2029
91911T-AK-9	Vale Overseas Ltd Sr Nt	D	1		2.C FE	11,964,738	108.6400	10,582,361	9,750,000	11,764,877		(87,445)			6.875	4.917	MN	94,961	670,313	02/28/2023	11/10/2039
91912E-AA-3	Vale SA Sr Nt	D	1		2.C FE	1,963,500	97.3380	2,044,106	2,100,000	1,969,109		3,636			5.625	6.192	MS	36,094	118,125	06/29/2022	09/11/2042
92212W-AA-8	Var Energi Asa Sr Nt	D	1		2.C FE	30,248,506	97.8330	29,566,670	30,221,664	30,240,532		(5,194)			5.000	4.979	MN	180,491	1,511,083	05/31/2022	05/18/2027
92212W-AD-2	Var Energi Asa Sr Nt	D	1		2.C FE	30,917,328	106.3630	33,132,168	31,150,000	30,956,813		38,228			7.500	7.682	JJ	1,077,271	1,557,500	11/08/2022	01/15/2028
92212W-AE-0	Var Energi Asa Sr Nt	D	1		2.C FE	11,193,215	113.1040	12,780,752	11,300,000	11,201,476		7,355			8.000	8.140	MN	115,511	904,000	11/08/2022	11/15/2032
92769X-EX-7	Virgin Media Secured Sr Nt	D	1		3.C FE	4,197,817	88.9990	4,049,877	4,550,500	4,258,771		35,368			4.500	5.674	FA	77,359	204,773	04/12/2022	08/15/2030
92857W-BD-1	Vodafone Group PLC Sr Nt	D	1		2.B FE	11,155,350	87.4920	13,123,740	15,000,000	11,172,243		16,893			4.375	6.774	FA	240,625	825,000	10/31/2023	02/19/2043
92857W-BJ-8	Vodafone Group PLC Sr Nt	D	1		2.B FE	20,778,850	98.7780	19,755,620	20,000,000	20,180,158		(138,719)			4.125	3.383	MN	71,042	825,000	06/03/2019	05/30/2025
92857W-BK-5	Vodafone Group PLC Sr Nt	D	1		2.B FE	65,143,085	99.9390	63,961,024	64,000,000	64,626,070		(130,134)			4.375	4.126	MN	241,111	2,800,000	07/29/2021	05/30/2028
92857W-BM-1	Vodafone Group PLC Sr Nt	C	1		2.B FE	8,368,259	97.6160	6,930,715	7,100,000	8,263,345		(27,028)			5.250	4.173	MN	32,098	372,750	11/14/2019	05/30/2048
92857W-BS-8	Vodafone Group PLC Sr Nt	D	1		2.B FE	41,051,650	90.8790	29,908,246	32,910,000	40,586,820		(185,664)			4.875	3.483	JD	53,479	1,604,363	06/30/2021	06/19/2049
92857W-BT-6	Vodafone Group PLC Sr Nt	D	1		2.B FE	125,296	91.5140	124,961	100,000	124,461		(619)			5.125	3.854	JD	171	5,125	04/08/2021	06/19/2059
92857W-BU-3	Vodafone Group PLC Sr Nt	D	1		2.B FE	112,440	83.2330	83,233	100,000	111,755		(260)			4.250	3.564	MS	1,228	4,250	04/08/2021	09/17/2050
961214-EP-4	Westpac Banking Corp Sub Nt	D	2		2.A FE	19,443,950	81.3940	16,278,700	20,000,000	19,516,333		33,643			2.668	2.910	MN	68,182	533,600	10/25/2021	11/15/2035
961214-EX-7	Westpac Banking Corp Sub Nt	D	2		2.A FE	5,001,950	81.3510	4,067,550	5,000,000	5,001,583		(176)			3.020	3.015	MN	18,036	151,000	11/08/2021	11/18/2036
98105E-AM-9	Woori Bank Sr Nt	D			1.E FE	3,587,400	100.5720	3,620,574	3,600,000	3,589,523		2,123			4.875	4.955	JJ	75,563	87,750	01/17/2023	01/26/2028
98105H-AG-5	Woori Bank Sub Nt	D			2.B FE	2,995,405	98.4850	3,003,783	3,050,000	3,002,622		7,217			5.125	5.512	FA	62,959	78,156	03/14/2023	08/06/2028
98955D-AA-8	Ziggo BV 1st Lien	D	1		4.A FE	2,361,905	88.9980	2,438,556	2,740,000	2,409,952		41,192			4.875	7.386	AO	28,199	133,575	02/17/2023	01/15/2030
A8372T-AC-2	Suzano Austria GMBH Sr Nt	D	1		2.C FE	20,435,969	105.5000	19,785,451	18,754,000	20,317,966		(42,869)			7.000	6.240	MS	382,894	1,312,780	11/02/2022	03/16/2047
AS0278-34-9	Kazmunaygas National Co Sr Nt	D			2.B FE	4,850,000	94.2280	5,653,686	6,000,000	4,855,888		5,096			6.375	8.182	AO	71,188	223,125	10/10/2023	10/24/2048
AS6777-63-3	ICL Group Limited Sr Nt	D	1		2.C FE	24,061,744	95.3280	21,067,466	22,100,000	23,845,047		(97,607)			6.375	5.486	MN	121,320	1,408,875	03/23/2023	05/31/2038

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
B9754*-AC-1	Warehouses De Pauw NV Sr Nt	B.....			.. 1.G PL	38,716,800		38,209,679	40,844,300	40,844,300				1,235,800	2.600	2.600	MN	126,844	1,043,010		05/18/2022	05/18/2032
BH7872-27-9	Petronas Capital LTD Sr Nt	D.....	2		.. 1.G FE	5,186,350		4,591,675	5,000,000	5,180,194		(3,744)			4.550	4.317	AO	44,236	227,500		04/26/2022	04/21/2050
BJ4435-57-1	Mdgh Gmtn Rsc LTD Sr Nt Ser GMTN	D.....	2		.. 1.C FE	1,997,996		1,897,736	2,002,000	1,999,693		925			2.500	2.550	MN	5,561	50,050		03/08/2022	05/21/2026
BK0726-31-9	PLDT Inc Sr Nt	D.....	2		.. 2.B FE	7,825,275		8,333,271	11,475,000	7,868,701		36,514			3.450	5.783	JD	8,797	319,556		12/04/2023	06/23/2050
BK8837-58-9	Axiata Spv5 Labuan Ltd Sr Nt	D.....	2		.. 2.B FE	16,807,795		18,589,579	27,025,000	16,959,259		128,745			3.064	5.832	FA	303,617	664,735		12/04/2023	08/19/2050
BT4389-51-1	Sweihan PV Power Co PJSC Nt	D.....			.. 2.A FE	2,936,161		2,860,751	3,490,236	2,959,663		23,502			3.625	5.305	JJ	53,069	63,261		02/14/2023	01/31/2049
BZ3435-54-3	Gaci First Investment Sr Nt	D.....	2		.. 1.E FE	4,953,450		5,050,960	5,000,000	4,963,730		8,463			5.000	5.214	AO	54,167	250,000		10/05/2022	10/13/2027
BZ8091-97-8	Mdgh Gmtn Rsc LTD Sr Nt	D.....	2		.. 1.C FE	1,478,745		1,589,516	1,500,000	1,480,558		1,543			5.500	5.681	AO	14,438	82,500		10/18/2022	04/28/2033
D5472*-AN-0	Molkerei Alois Muller GmbH & C Sr Nt Ser K	B.....			.. 2.C	7,914,900		6,823,755	7,727,300	7,727,300				233,800	1.040	1.040	FA	28,574	78,111		02/23/2022	02/23/2029
D7002*-AB-3	Rheinkalk Holding GMBH Sr Nt	B.....			.. 2.C	11,067,000		9,598,521	11,039,000	11,039,000				334,000	2.380	2.380	MS	66,412	256,201		03/31/2022	03/31/2034
E5311L-AA-9	Fortini/CDPQ Iberia	B.....			.. 2.C Z	14,697,522		12,755,288	14,742,930	14,742,930				446,067	2.300	2.301	JD	942	337,091		10/10/2019	12/31/2038
E5311L-AB-7	Fortini/Iberia	B.....			.. 2.C Z	3,215,583		2,881,356	3,186,143	3,186,143				96,401	2.300	2.300	JD	204	72,850		03/27/2020	12/31/2038
EK1410-14-2	ALFA S.A. Sr Nt	D.....	1		.. 2.C FE	16,307,988		12,751,564	12,825,000	16,067,246		(100,843)			6.875	4.838	MS	235,125	881,719		06/29/2022	03/25/2044
EK1596-13-0	Saudi Elec Global Sukuk Sr Nt	D.....			.. 1.F FE	15,349,000		11,950,766	11,834,000	15,120,674		(108,921)			5.500	3.564	AO	150,062	650,870		11/19/2021	04/08/2044
F3152*-AE-4	Ernewa Holding SAS Sr Nt Ser B	D.....			.. 2.A PL	10,000,000		8,709,320	10,000,000	10,000,000					3.600	3.600	JJ	171,000	360,000		12/11/2019	12/11/2031
F3152*-AF-1	Ernewa Holding SAS Sr Nt Ser C	D.....			.. 2.A PL	20,000,000		16,326,300	20,000,000	20,000,000					3.770	3.770	JJ	358,150	754,000		12/11/2019	12/11/2034
F3152*-AN-4	Ernewa Holding SAS Sr Sec Nt	D.....			.. 2.A PL	15,000,000		12,814,170	15,000,000	15,000,000					3.390	3.390	JJ	241,538	437,875		09/01/2022	07/10/2032
F3789*-AA-1	First State DH SAS (Project Ki Sr Secured Nt	B.....			.. 3.B Z	26,021,120		22,921,380	25,610,480	25,610,480				774,880	2.421	2.421	JD	3,445	624,950		04/05/2019	04/04/2033
G0369*-AX-4	Anglian Water Services Fin plc Sr Sec Nt Ser A	B.....	1		.. 1.G FE	29,086,000		24,273,128	25,462,000	25,462,000				1,296,000	2.930	2.930	AO	132,629	721,336		04/27/2016	04/27/2026
G0369*-BH-8	Anglian Water Services Fin plc Sr Nt	B.....			.. 1.G FE	19,308,600		23,311,742	21,642,700	21,642,700				1,101,600	6.070	6.070	MN	189,758	1,281,826		11/09/2022	11/09/2037
G1267*-AD-1	Bidcorp Foodservice Sr Nt	B.....			.. 2.C	32,286,000		34,964,399	33,117,000	33,117,000				831,000	4.750	4.750	JD	131,088	775,520		06/01/2023	06/01/2030
G1591*-AV-4	Britvic Plc Sr Nt	B.....	1		.. 2.C	11,214,900		10,675,245	11,457,900	11,457,900				583,200	2.520	2.520	FA	105,069	280,949		02/15/2017	02/20/2027
G1591*-BB-7	Britvic Plc Sr Nt Ser H (EUR)	B.....			.. 2.C	21,092,400		19,574,472	19,870,200	19,870,200				601,200	4.588	0.379	JD	35,453	772,393		06/05/2018	06/17/2028
G1591*-BD-3	Britvic Plc Sr Nt Ser J (GBP)	B.....			.. 2.C	9,375,100		8,813,547	8,911,700	8,911,700				453,600	5.507	1.629	JD	20,177	526,547		06/05/2018	06/17/2030
G1737*-AK-5	BUUK Infrastructure Issuer plc Sr Sec Nt Ser B	B.....			.. 2.B FE	49,696,000		46,991,292	50,924,000	50,924,000				1,228,000	4.770	4.770	AO	539,794	1,174,660		04/11/2023	04/11/2043
G2479*-AC-3	Covent Garden Group Holdings Sr Nt Ser A	B.....	1		.. 1.G PL	28,727,000		27,103,767	29,281,300	29,281,300				1,490,400	2.280	2.280	MN	87,161	654,373		11/14/2016	11/14/2026
G2493*-AA-7	Crail Meters Limited Sr Nt Ser A	B.....			.. 2.C	21,285,000		15,964,674	19,096,500	19,096,500				972,000	3.130	3.130	MS	152,296	574,405		05/20/2021	03/31/2041
G2616*-AM-3	DCC plc Gtd Sr Nt Ser C	B.....			.. 2.B	36,843,500		32,433,234	34,220,900	34,220,900				1,035,400	1.960	1.960	MS	201,219	651,985		09/13/2017	09/13/2027
G2616*-AS-0	DCC plc Sr Nt Ser A	D.....			.. 2.B	12,000,000		11,786,820	12,000,000	12,000,000					4.550	4.550	AO	131,950	546,000		04/04/2019	04/04/2026
G2616*-BA-8	DCC plc Sr Nt Ser A	D.....			.. 2.B	40,000,000		40,923,120	40,000,000	40,000,000					5.890	5.890	JD	104,711	2,356,000		12/15/2022	12/15/2028
G2730*-AE-2	Derwent London Sr Nt Ser C	B.....			.. 1.G	13,109,000		12,063,857	12,731,000	12,731,000				648,000	2.680	2.680	JJ	143,111	337,077		01/31/2019	01/31/2026
G2730*-AF-9	Derwent London Sr Nt Ser D	B.....			.. 1.G	20,974,400		18,537,966	20,369,600	20,369,600				1,036,800	2.870	2.870	JJ	245,210	577,559		01/31/2019	01/31/2029
G294A*-AD-1	Dyson Finance Ltd Sr Nt Ser A	B.....			.. 1.G	16,194,332		12,329,962	12,762,337	12,762,337		(965,546)			0.490	0.490	MS	18,413	72,499		03/28/2017	03/15/2027
G294A*-AE-9	Dyson Finance Ltd Sr Nt Ser B	B.....			.. 1.G	16,194,332		11,949,121	12,762,337	12,762,337		(965,546)			0.580	0.580	MS	21,795	84,049		03/28/2017	03/15/2029
G294A*-AK-5	Dyson Finance Ltd Sr Nt Ser A	B.....			.. 1.G	19,674,000		19,860,841	19,870,200	19,870,200				601,200	3.130	3.130	FA	240,137	624,095		04/09/2020	02/12/2030
G2956*-AP-6	ABP Acq UK Ltd Sr Nt Ser A	B.....	1		.. 2.B	15,245,000		12,179,671	12,731,000	12,731,000				648,000	3.430	3.430	MS	118,872	420,655		09/23/2015	09/23/2025
G3076*-AD-8	Envol Investments Ltd Sr Sec Nt	B.....			.. 2.B PL	21,031,200		18,505,078	19,870,200	19,870,200				601,200	2.780	2.780	JD	3,069	548,038		06/29/2018	06/29/2030
G3076*-AF-3	Envol Investments Ltd Sr Nt	B.....			.. 2.B PL	15,906,000		18,523,994	16,558,500	16,558,500				652,500	5.478	5.478	JJ	445,978	446,964		01/04/2023	01/04/2032
G3087*-AB-9	Equitix Ltd Sr Sec Nt	B.....			.. 1.G PL	29,385,400		24,888,638	28,008,200	28,008,200				1,425,600	3.990	3.991	JJ	468,741	1,104,053		11/24/2020	01/31/2033
G4569*-AA-2	Hightown Housing Association L Sr Nt Ser A	B.....			.. 1.G YE	19,313,000		15,399,418	17,823,400	17,823,400				907,200	2.800	2.800	MS	145,558	480,043		09/16/2021	09/16/2033
G4588*-BQ-3	Intermediate Capital Group Plc Sr Nt	D.....			.. 2.B	10,000,000		9,947,240	10,000,000	10,000,000					4.760	4.760	AO	88,589	476,000		04/24/2019	04/24/2024
G4622*-AL-3	Howard de Walden Sr Nt Ser A	B.....			.. 1.G	17,205,500		13,959,632	16,550,300	16,550,300				842,400	2.540	2.540	AO	95,753	407,071		09/14/2016	09/14/2031
G4622*-AN-9	Howard de Walden Sr Nt Ser A	B.....			.. 1.G	23,020,200		19,266,963	22,915,800	22,915,800				1,166,400	3.010	3.010	JJ	329,555	677,873		01/09/2019	01/09/2034

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G4701*-AA-5	I Squared Capital Sr Nt Ser A	D.....			.. 1.F PL	20,000,000	.83.8560	16,771,120	20,000,000	20,000,000					..3.190	..3.190	JD	15,950	638,000	12/22/2021	12/22/2031
G4701*-AB-3	I Squared Capital Sr Nt Ser B	D.....			.. 1.F PL	20,000,000	.81.5840	16,316,740	20,000,000	20,000,000					..3.340	..3.340	JD	16,700	668,000	12/22/2021	12/22/2033
G4936@-AA-0	IPUT Plc Sr Nt	B.....			.. 1.G PL	19,661,400	.83.2510	16,542,120	19,870,200	19,870,200				601,200	..1.100	..1.100	MN	25,500	215,028	05/19/2020	05/19/2030
G6076#-AA-3	Midland Motorways Grp Ltd (M6) Sr Sec Nt (GBP)	B.....			.. 2.B PL	33,050,892	.82.0850	25,893,093	31,544,411	31,544,411				1,605,591	..3.120	..3.120	JD	2,210	983,001	11/28/2017	12/31/2042
G6300#-AB-9	Moto Investments Ltd Sr Nt	B.....			.. 2.B PL	30,473,091	.82.1690	23,819,550	28,988,487	28,988,487				1,475,496	..3.580	..3.580	JD	48,335	1,037,899	01/27/2022	01/28/2034
G6302*-AB-1	Moto Investments Ltd Sr Nt Ser B	B.....			.. 2.B PL	18,270,000	.78.5660	15,003,299	19,096,500	19,096,500				972,000	..3.270	..3.270	JD	29,084	624,522	06/15/2022	06/15/2037
G6576*-AA-2	Nordic Towers Issuer Co Ltd Sr Nt	B.....			.. 2.B PL	32,631,000	.89.2810	29,567,071	33,117,000	33,117,000				1,002,000	..2.530	..2.538	JAJO	190,846	819,132	04/08/2022	01/09/2032
G6750*-AC-6	The 1887 Co Ltd Priv Pl Sr Nt Ser C	B.....	1		.. 2.C	30,876,000	.95.6570	24,356,185	25,462,000	25,462,000				1,296,000	..2.840	..2.840	AO	124,537	701,168	04/29/2015	04/29/2025
G6970*-AK-2	Peel Ports PP Fin Ltd Gtd Sr Nt Ser 11	B.....			.. 2.B PL	44,530,500	.88.2390	39,317,886	44,558,500	44,558,500				2,268,000	..2.800	..2.800	JJ	523,315	1,232,595	06/24/2017	06/26/2029
G7334#-AB-7	Redding Ridge Holdings LP Sr Nt Ser B	C.....			.. 2.A PL	10,720,000	.88.3100	9,466,811	10,720,000	10,720,000					..4.250	..4.251	JJ	206,286	455,600	11/30/2021	11/30/2028
G7334#-AC-5	Redding Ridge Holdings LP Sr Nt Tranche A	C.....			.. 2.A PL	6,000,000	.99.3610	5,961,651	6,000,000	6,000,000					..7.000	..7.005	JJ	190,167	355,833	09/13/2022	09/13/2027
G7334@-AB-9	RPPF Engine Leasing Ltd. Sr Nt Sec	C.....			.. 2.C FE	13,000,000	.91.7910	11,932,882	13,000,000	13,000,000					..4.130	..4.131	FA	208,794	536,900	06/13/2018	06/13/2030
G7334@-AM-5	RPPF Engine Leasing Ltd. Sr Nt	D.....			.. 2.C FE	3,000,000	.95.5100	2,865,309	3,000,000	3,000,000					..4.460	..4.460	FA	52,033	133,800	02/11/2019	06/13/2028
G7334@-AY-9	RPPF Engine Leasing Ltd. Sr Nt Ser EE	D.....			.. 2.C FE	12,000,000	.96.0900	11,530,824	12,000,000	12,000,000					..4.610	..4.611	FA	215,133	553,200	11/12/2019	06/13/2028
G7605#-AD-5	Roadster Finance DAC Nt	B.....			.. 2.C FE	15,897,465	.87.3290	13,509,830	15,470,038	15,470,038				468,067	..3.110	..3.110	JD	34,717	468,740	12/05/2018	12/05/2036
G7737#-AD-6	SGN MidCo Limited Sr Sec Nt Ser B	B.....			.. 2.C PL	25,131,600	.84.6590	19,400,356	22,915,800	22,915,800				1,166,400	..3.020	..3.020	MS	205,695	667,731	03/14/2018	03/14/2033
G7898#-AA-7	Scotland Gas Networks plc Ser C Sr Nt	B.....			.. 2.A	11,771,100	.87.8480	10,065,525	11,457,900	11,457,900				583,200	..2.740	..2.740	MS	81,975	301,123	09/27/2018	09/27/2030
G7996#-AA-8	Segro Plc Sr Nt Ser A	B.....			.. 1.G PL	37,513,600	.93.8200	33,141,586	35,324,800	35,324,800				1,068,800	..1.770	..1.770	FA	232,732	610,777	08/17/2017	08/17/2027
G8056*-AH-2	Severn Trent Water LTD Sr Nt Ser B	B.....			.. 2.A YE	17,063,800	.91.3460	15,118,087	16,550,300	16,550,300				842,400	..2.720	..2.720	MN	67,525	440,868	11/07/2018	11/07/2028
G8056*-AL-3	Severn Trent Water LTD Sr Nt Ser B	B.....			.. 2.A	73,080,000	.77.9070	59,509,812	76,386,000	76,386,000				3,888,000	..3.370	..3.370	JJ	1,094,038	2,551,056	07/28/2022	07/28/2043
G8279@-AA-6	South East Water Ltd Sr Nt	B.....			.. 2.B	9,944,800	.87.1720	8,878,294	10,184,800	10,184,800				518,400	..2.940	..2.940	MS	87,335	288,026	09/16/2019	09/16/2031
G8287#-AA-4	Southern Gas Networks plc Ser A Sr Nt	B.....			.. 2.A	11,771,100	.87.8480	10,065,525	11,457,900	11,457,900				583,200	..2.740	..2.740	MS	81,975	301,123	09/27/2018	09/27/2030
G8729*-AA-4	Meter Serve (Holcdo2) Limited Sr Nt	B.....			.. 2.B PL	15,162,507	.102.8700	16,002,336	15,555,958	15,555,958				393,451	..5.620	..5.658	MJSD	2,428	585,492	04/25/2023	03/31/2038
G8781@-AD-1	Thames Water Utilities LTD Sr Sec Nt Ser A-6	B.....			.. 2.A	49,336,000	.85.4920	38,093,997	44,558,500	44,558,500				2,268,000	..2.450	..2.450	MS	300,213	1,050,823	03/22/2018	04/22/2028
G8781@-AG-4	Thames Water Utilities LTD Sr Nt	D.....			.. 2.A	5,000,000	.98.8060	4,940,320	5,000,000	5,000,000					..4.890	..4.890	MN	30,563	244,500	11/16/2022	11/16/2029
G8781@-AJ-8	Thames Water Utilities LTD Sr Nt	D.....			.. 2.A	15,000,000	.97.6450	14,646,750	15,000,000	15,000,000					..5.010	..5.010	MN	93,938	751,500	11/16/2022	11/16/2032
G9369*-AA-7	Viridor Energy Group Limited Sr Secured Nt	B.....			.. 2.B FE	45,817,928	.76.1310	33,442,086	43,927,106	43,927,106				2,235,862	..2.900	..2.901	MS	322,010	1,227,557	12/01/2021	03/31/2043
G9369@-AB-3	Viridor Energy II Limited Term Loan B	B.....			.. 2.B YE	25,578,114	.91.8180	23,147,133	25,209,799	25,209,799				1,283,163	..2.703	..2.703	MS	196,025	657,220	11/19/2021	09/18/2027
J0835#-AM-9	Costco Wholesale Japan Ltd Sr Nt	B.....			.. 1.E	50,732,807	.96.0280	36,766,289	38,287,011	38,287,011				(2,896,638)	..0.280	..0.280	FA	38,415	107,886	08/22/2019	08/22/2029
J0835#-AP-2	Costco Wholesale Japan Ltd Sr Nt	B.....			.. 1.D Z	14,630,578	.104.6190	16,318,934	15,598,412	15,598,412				967,834	..1.400	..1.400	MN	32,757		11/07/2023	11/07/2033
L0175#-AE-2	Alpha Trains Finance SA Sr Nt	B.....			.. 2.B FE	17,841,600	.78.0270	13,781,414	17,662,400	17,662,400				534,400	..1.380	..1.380	JD	677	242,306	10/30/2019	09/30/2031
L2289#-AA-9	DH Japan Finance SA Sr Nt Ser A	B.....			.. 1.G	29,509,924	.96.0130	22,873,205	23,823,029	23,823,029				(1,802,352)	..0.300	..0.300	MN	9,926	70,727	05/11/2017	05/11/2027
L2836*-AK-1	EHJ Int Fin Sarl Gtd Sr Nt Ser 2015-C	B.....	1		.. 1.G	40,183,500	.99.7810	38,551,886	38,636,500	38,636,500				1,169,000	..1.966	..1.966	FA	312,277	748,068	02/03/2015	02/05/2024
L3551#-AM-2	Ferrero International SA Sr Nt	D.....			.. 2.A	18,000,000	.97.9340	17,628,066	18,000,000	18,000,000					..4.960	..4.960	JD	27,280	446,400	06/20/2023	06/20/2030
L3551#-AN-0	Ferrero International SA Sr Nt	B.....			.. 2.B Z	19,652,400	.105.5760	20,978,182	19,870,200	19,870,200				217,800	..4.270	..4.270	JD	25,925	420,501	06/20/2023	06/20/2030
L8367#-AD-5	Shurgard Luxembourg Sarl Sr Nt Ser A	D.....	1		.. 2.C	12,325,500	.98.0130	11,901,608	12,142,900	12,142,900				367,400	..2.620	..2.620	JD	5,302	315,608	06/25/2015	06/25/2025
L8367#-AE-3	Shurgard Luxembourg Sarl Sr Nt Ser B2	D.....	1		.. 2.C	12,325,500	.96.9930	11,777,812	12,142,900	12,142,900				367,400	..2.770	..2.770	JD	5,606	333,677	06/25/2015	06/25/2027
L9619@-AA-7	VTG AG Sr Sec Nt	B.....			.. 2.B FE	22,764,300	.83.8070	18,040,272	21,526,050	21,526,050				651,300	..1.450	..1.450	AO	53,755	305,144	10/29/2020	10/29/2032
N4281@-CK-9	Koninklijke Vopak NV Sr Nt	D.....			.. 2.B	12,000,000	.98.5630	11,827,608	12,000,000	12,000,000					..5.120	..5.120	JD	20,480	307,200	06/15/2023	06/19/2028
N4281@-CL-7	Koninklijke Vopak NV Sr Nt	D.....			.. 2.B IF	10,000,000	.98.6590	9,865,930	10,000,000	10,000,000					..5.160	..5.160	JD	17,200	258,000	06/15/2023	06/19/2029
N6587*-AA-1	Alliance Automotive Netherland Sr Nt Ser A	B.....			.. 2.B	7,812,000	.89.9980	6,954,423	7,727,300	7,727,300				233,800	..1.550	..1.550	MN	10,314	117,055	05/28/2019	05/31/2029
N6587*-AB-9	Alliance Automotive Netherland Sr Nt Ser B	B.....			.. 2.B	11,160,000	.87.7220	9,683,610	11,039,000	11,039,000				334,000	..1.740	..1.740	MN	16,540	187,720	05/28/2019	05/31/2031
N7334#-AT-0	Wereldhave NV Sr Nt Ser A	D.....	1		.. 2.C PL	25,000,000	.97.6610	24,415,225	25,000,000	25,000,000					..4.610	..4.610	JD	54,424	1,152,500	12/14/2015	12/14/2025
N7591#-AA-9	Rotterdam World Gateway BV Sr Sec Nt	B.....			.. 2.B PL	18,782,637	.92.5920	15,632,452	16,883,114	16,883,114				510,822	..2.470	..2.470	JD	1,158	416,443	04/06/2018	03/31/2036
P1000#-AA-5	Aela Generacion SA Sr Nt	D.....			.. 2.C PL	23,866,348	.91.9370	21,942,005	23,866,348	23,866,348					..6.280	..6.281	JD	45,797	1,453,280	03/10/2023	12/20/2036

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
P2195V-AS-4	Celulosa Arauco Sr Nt	D	1		.. 2.C FE	24,167,395	81.8860	20,921,847	25,550,000	24,113,453		(1,527)			5.150	5.453	JJ	555,571	1,315,825	11/03/2022	01/29/2050
P3083S-AD-7	Consorcio Transmantaro SA Sr Nt	D	1		.. 2.C FE	9,050,500	93.7040	7,992,917	8,530,000	8,938,666		(45,770)			4.700	3.984	AO	83,523	400,910	02/13/2023	04/16/2034
P3596#-AA-1	EVM Energia del Valle de MX Sr Sec Nt	D			.. 2.C PL	15,991,661	93.2000	14,904,228	15,991,661	15,991,661					6.190	6.191	JD	2,750	989,884	07/31/2018	06/30/2037
P4R53V-AA-1	Grupo Energia Bogota Sr Nt	D	1		.. 2.B FE	10,766,230	94.6580	10,298,769	10,880,000	10,711,417		7,165			4.875	5.076	MN	67,773	530,400	02/13/2023	05/15/2030
P55409-AB-5	Industrias Penoles SAB D Sr Nt	D	1		.. 2.B FE	2,988,000	90.5070	3,258,256	3,600,000	2,998,058		8,266			5.650	7.071	MS	61,585	203,400	10/13/2022	09/12/2049
P57908-AE-8	ORBIA Advance Corp SAB Sr Nt	D	1		.. 2.C FE	6,750,000	99.0400	4,951,995	5,000,000	6,625,484		(56,032)			6.750	4.220	MS	95,625	337,500	09/20/2021	09/19/2042
P57908-AF-5	Oriba Advance Corp SAB Sr Nt	D	1		.. 2.C FE	11,709,175	89.7550	10,187,204	11,350,000	11,636,819		(20,226)			5.875	5.552	MS	192,635	666,813	10/27/2022	09/17/2044
P60694-AF-6	Kimberly-Clark De Mexico Sr Nt	D	1		.. 1.G FE	9,794,250	85.7040	8,398,982	9,800,000	9,795,711		584			2.431	2.438	JJ	119,119	238,238	09/29/2021	07/01/2031
Q0305#-AB-6	Ambient Bidco Pty Ltd Sec Nt	D			.. 2.B PL	19,000,000	107.7780	20,477,839	19,000,000	19,000,000					6.460	6.460	FA	463,684	613,700	02/15/2023	02/15/2038
Q0458*-AF-6	AquaSure Finance Pty Ltd Sr Sec Nt	D			.. 1.G FE	11,660,753	94.3920	11,006,842	11,660,753	11,660,753					4.320	4.320	JJ	236,480	503,745	01/15/2019	01/12/2034
Q0697#-AA-4	Ausgrid Finance Pty Ltd Gtd Sr Nt Ser A	D			.. 2.A FE	40,000,000	94.4930	37,797,160	40,000,000	40,000,000					3.500	3.500	AO	350,000	1,420,000	09/06/2017	10/01/2027
Q0697#-AJ-5	Ausgrid Finance Pty Ltd Sr Nt	D			.. 2.A FE	30,000,000	101.0830	30,324,780	30,000,000	30,000,000					5.560	5.560	JJ	718,167		07/26/2023	07/26/2033
Q1629#-AN-7	Brisbane Airport Corp Pty Ltd Sr Sec Nt Ser A	D			.. 2.B	13,000,000	94.7570	12,318,434	13,000,000	13,000,000					3.820	3.820	JD	22,071	496,600	06/15/2017	06/15/2027
Q1629#-AT-4	Brisbane Airport Corp Pty Ltd Sr Sec Nt	D			.. 2.B	25,000,000	91.4750	22,868,642	25,000,000	25,000,000					3.620	3.620	FA	377,083	905,000	08/01/2019	08/01/2029
Q2308#-AA-1	Charter Hall Investment MgtLtd Sr Gtd Nt Ser A	C			.. 2.A FE	6,180,060	95.0210	5,701,260	6,000,000	6,083,924		(22,901)			3.940	3.499	MN	24,953	236,400	07/16/2019	05/23/2027
Q2308#-AC-7	Charter Hall Investment MgtLtd Sr Gtd Nt Ser B	C			.. 2.A FE	11,165,400	92.9390	10,223,235	11,000,000	11,097,847		(16,138)			4.040	3.855	MN	46,909	444,400	07/16/2019	05/23/2029
Q2308*-AA-5	Charter Hall Retail Mgmt Ltd Sr Gtd Nt	D			.. 2.A FE	7,500,000	93.6550	7,024,118	7,500,000	7,500,000					3.550	3.550	JJ	117,594	266,250	07/22/2015	07/22/2027
Q2308*-AB-3	Charter Hall Retail Mgmt Ltd Sr Nt Ser A	D	1		.. 2.A YE	16,000,000	95.7060	15,312,992	16,000,000	16,000,000					3.760	3.760	MN	81,884	601,600	05/12/2016	05/12/2026
Q2312*-AA-9	Charter Hall Funds Management Sr Nt Ser A	D			.. 2.A FE	10,000,000	96.2410	9,624,080	10,000,000	10,000,000					4.610	4.610	FA	162,631	461,000	08/24/2018	08/24/2028
Q3080#-AA-3	DIWPF Finance Pty Ltd Sr Nt Ser A	D			.. 1.F	3,000,000	94.4360	2,833,083	3,000,000	3,000,000					4.140	4.140	MN	13,455	124,200	05/22/2018	05/22/2030
Q3080#-AB-1	DIWPF Finance Pty Ltd Sr Nt	D			.. 1.F	3,000,000	93.6130	2,808,396	3,000,000	3,000,000					4.190	4.190	MN	13,618	125,700	05/22/2018	05/22/2031
Q3080#-AE-5	DIWPF Finance Pty Ltd Sr Nt Ser E	D			.. 1.F	30,000,000	85.3960	25,618,680	30,000,000	30,000,000					2.930	2.930	AO	180,683	879,000	10/17/2019	10/17/2031
Q3189*-AK-5	Dexus Funds Mgmt Ltd Sr Nt	D			.. 1.G	25,000,000	92.4280	23,107,100	25,000,000	25,000,000					3.640	3.640	MN	78,361	910,000	11/30/2017	11/30/2029
Q3629#-AL-7	ETSA Utilities Finance Pty Ltd Sr Nt Ser B	D	1		.. 1.G	10,000,000	95.2830	9,528,310	10,000,000	10,000,000					3.060	3.060	FA	119,850	306,000	08/10/2016	08/10/2026
Q3629#-AM-5	ETSA Utilities Finance Pty Ltd Sr Nt Ser C	D			.. 1.G	16,000,000	92.7440	14,839,008	16,000,000	16,000,000					3.160	3.160	FA	198,027	505,600	08/10/2016	08/10/2028
Q3629#-AP-8	ETSA Utilities Finance Pty Ltd Sec Nt	D			.. 1.G	6,713,100	92.4250	6,931,898	7,500,000	6,741,479		28,379			3.560	5.700	FA	111,250		10/03/2023	08/01/2029
Q3629#-AQ-6	ETSA Utilities Finance Pty Ltd Sr Nt Ser B	D			.. 1.G	25,000,000	91.2970	22,824,175	25,000,000	25,000,000					3.630	3.630	FA	378,125	907,500	08/01/2019	08/01/2030
Q3629#-AT-0	ETSA Utilities Finance Pty Ltd Sr Gtd Nt	D			.. 1.G	15,000,000	99.2610	14,889,150	15,000,000	15,000,000					5.210	5.210	FA	293,063		08/16/2023	08/16/2033
Q3647#-AA-9	Evolution Mining Finance Pty L Sr Nt Ser A	D			.. 2.C PL	5,000,000	88.2980	4,414,920	5,000,000	5,000,000					2.830	2.830	MN	20,832	141,500	11/08/2021	11/08/2028
Q3647#-AC-5	Evolution Mining Finance Pty L Sr Nt	D			.. 2.C PL	10,000,000	84.7390	8,473,890	10,000,000	10,000,000					3.060	3.060	FA	116,450	306,000	02/14/2022	02/14/2031
Q3971#-AG-4	GPT RE Limited Sr Nt	D			.. 1.F	28,000,000	92.3500	25,857,972	28,000,000	28,000,000					3.630	3.630	JD	31,057	1,016,400	12/20/2017	12/20/2029
Q3974*-AA-6	GIP Capricorn Finco Pty Ltd Sec Nt	D			.. 2.B PL	22,980,050	87.2700	21,781,623	24,958,950	23,021,350		41,300			3.110	4.388	MJSD	2,156	542,973	10/25/2023	12/31/2034
Q3974#-AA-4	GIP Titanium Finco Pty Ltd. Sr Nt	D	1		.. 2.B PL	12,816,659	90.2360	11,565,296	12,816,659	12,816,659					2.800	2.811	MJSD	997	448,583	02/01/2022	03/31/2036
Q4822#-AA-4	ISPT Finance Pty Ltd Sr Nt	B			.. 1.F YE	33,670,000	90.7750	30,917,965	34,060,000	34,060,000				(5,000)	3.380	3.380	FA	393,336	1,111,825	08/28/2019	08/28/2029
Q5433#-AA-2	Landridge Port Ops Pty Ltd Nt	B			.. 2.C PL	28,785,250	87.3320	25,283,487	28,951,000	28,951,000				(4,250)	3.794	3.794	JJ	508,575	1,108,979	09/23/2019	07/16/2029
Q5601#-AA-0	LLITST Finance Pty Ltd Sr Nt	D			.. 2.A FE	7,000,000	93.0400	6,512,772	7,000,000	7,000,000					4.300	4.300	AO	68,561	301,000	04/09/2019	04/09/2029
Q6235#-AT-9	Mirvac Group Fin Ltd Sr Nt	D			.. 1.G PL	10,000,000	92.9560	9,295,630	10,000,000	10,000,000					4.080	4.080	MS	116,733	408,000	06/18/2019	09/18/2030
Q6291#-AC-7	Monash University Sr Nt	D			.. 1.C FE	15,000,000	93.4850	14,022,795	15,000,000	15,000,000					3.640	3.640	JJ	259,350	546,050	01/10/2017	01/10/2032
Q6518#-AD-2	NSW Ports Fin Co Pty Ltd Sr Sec Nt Ser A	D	1		.. 2.B	10,000,000	96.4750	9,647,542	10,000,000	10,000,000					3.710	3.710	JJ	164,889	371,000	01/21/2016	01/21/2026
Q6518#-AE-0	NSW Ports Fin Co Pty Ltd Sr Nt Ser B	D			.. 2.B FE	12,000,000	94.0420	11,284,995	12,000,000	12,000,000					3.860	3.860	MN	73,340	463,200	11/04/2015	11/0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q6646*-AB-5	New Term Fing Co Pty Ltd Nt Ser B	D.....			2.B	4,000,000	94.3940	3,775,760	4,000,000	4,000,000					3.830	3.830	MS	45,534	153,200	09/15/2015	09/14/2027
Q6993#-AA-2	Novion RE Ltd Sr Nt Ser A	D.....	1		1.F FE	12,000,000	97.2180	11,666,172	12,000,000	12,000,000					3.670	3.670	JD	14,680	440,400	12/19/2014	12/19/2025
Q7160#-AR-0	Orica Finance Ltd Sr Nt	D.....			2.B	4,282,929	101.6100	4,369,209	4,300,000	4,283,946		1,017			5.820	5.875	AO	52,138	145,985	08/02/2023	10/16/2032
Q7450#-AE-0	Perth Airport Pty Ltd Sr Nt	D.....	1		2.B FE	11,000,000	96.4520	10,609,667	11,000,000	11,000,000					3.500	3.500	JJ	183,944	385,000	07/09/2015	07/09/2025
Q7450#-AJ-9	Perth Airport Pty Ltd Sr Nt Ser C	D.....			2.B	25,000,000	90.2960	22,574,020	25,000,000	25,000,000					3.450	3.450	MS	280,313	862,500	09/04/2019	09/04/2029
Q7740#-AC-2	Precinct Properties NZ Ltd Sr Sec Nt Ser C	D.....			2.B PL	22,000,000	92.6300	20,378,688	22,000,000	22,000,000					4.280	4.280	JJ	431,567	941,600	07/16/2019	07/16/2029
Q7740#-AD-0	Precinct Properties NZ Ltd Sr Sec Nt Ser D	D.....			2.B PL	8,000,000	90.6440	7,251,504	8,000,000	8,000,000					4.380	4.380	JJ	160,600	350,400	07/16/2019	07/16/2031
Q8562*-AF-2	Sonic Healthcare Services Pty Sr Nt	D.....			2.B	10,000,000	89.5800	8,958,030	10,000,000	10,000,000					3.010	3.010	JJ	138,794	301,000	01/15/2020	01/15/2030
Q8562*-AG-0	Sonic Healthcare Services Pty Sr Nt	D.....			2.B	10,000,000	86.8820	8,688,240	10,000,000	10,000,000					3.110	3.110	JJ	143,406	311,000	01/15/2020	01/15/2032
Q8710*-AA-4	Spark Road NEL Finance Pty Ltd Sr Sec Nt	B.....			2.A PL	23,973,312	100.0000	23,160,800	23,160,800	23,160,800				(159,827)	4.930	4.960	FMAN	190,826	1,076,380	02/01/2023	12/23/2053
Q8806#-AA-7	TEC Hedland Pty Sr Sec Nt	B.....			2.B PL	28,173,541	88.3680	23,826,120	26,962,372	26,962,372				(3,958)	4.070	4.091	IMJD	3,048	1,071,110	10/22/2020	06/30/2042
Q8194*-AA-7	Transurban Queensland Fin Pty Sr Sec Nt Ser A	D.....	1		2.B FE	11,000,000	96.1050	10,571,561	11,000,000	11,000,000					4.160	4.160	MS	125,840	457,600	09/22/2015	09/22/2025
Q8194*-AE-9	Transurban Queensland Fin Pty Sr Sec Nt Ser E	D.....	1		2.B FE	15,000,000	93.2470	13,987,020	15,000,000	15,000,000					3.450	3.450	JD	15,813	517,500	12/20/2016	12/20/2026
Q8194*-AL-3	Transurban Queensland Fin Pty Sr Sec Nt	D.....			2.B FE	26,000,000	92.9460	24,165,882	26,000,000	26,000,000					3.960	3.960	MN	131,560	1,029,600	05/15/2019	05/15/2029
Q8389#-AH-3	Vector Limited Sr Nt	D.....			2.A	20,000,000	81.9450	16,389,000	20,000,000	20,000,000					2.640	2.640	MS	159,867	528,000	03/12/2020	03/12/2032
Q8389#-AJ-9	Vector Limited Sr Nt	D.....			2.A	5,000,000	76.8210	3,841,035	5,000,000	5,000,000					2.740	2.740	MS	41,481	137,000	03/12/2020	03/12/2035
Q8396#-AK-7	Victoria Pwr Netwk Fin Pty Ltd Sr Nt Ser A	D.....	1		1.G	9,000,000	94.7310	8,525,781	9,000,000	9,000,000					2.760	2.760	AO	54,510	248,400	10/12/2016	10/12/2026
Q8396#-AQ-4	Victoria Pwr Netwk Fin Pty Ltd Sr Nt Ser 2019-A	D.....			1.G	15,000,000	92.1040	13,815,570	15,000,000	15,000,000					3.360	3.360	MS	155,400	504,000	09/10/2019	09/10/2029
T0149#-AA-7	ASR Media and Sponsorship S.p. Sr Sec Nt	B.....			2.C PL	20,162,000	105.1920	23,224,179	22,078,000	22,078,000				668,000	6.040	6.040	AO	225,956	1,321,484	10/26/2022	10/30/2027
W9792#-AA-2	Vartan Gas AB Sr Sec Nt	B.....			2.C PL	13,053,527	9.6090	10,990,827	11,354,160	11,354,160				386,409	2.450	2.450	MS	71,862	266,532	09/30/2021	09/30/2031
W9792#-AB-0	Vartan Gas AB Sr Sec Nt	B.....			2.C PL	13,053,527	9.6590	11,047,598	11,354,160	11,354,160				386,409	2.650	2.650	MS	77,729	288,347	09/30/2021	09/30/2033
X4771#-AE-9	Landsnet hf Sr Nt	D.....			2.B	7,684,000	97.3620	7,788,960	8,000,000	7,720,931		36,931			4.610	5.900	JD	3,073	184,400	07/26/2023	12/28/2026
X4771#-AJ-8	Landsnet hf Sr Nt	D.....			2.B YE	20,000,000	90.1660	18,033,260	20,000,000	20,000,000					3.750	3.750	FA	272,917	750,000	02/20/2020	02/20/2030
Y5008*-AA-2	Knausen Holding LLC Sec Nt	D.....			2.B FE	16,250,000	99.7430	16,208,286	16,250,000	16,250,000					5.690	5.729	JAJO	195,199	925,078	06/15/2022	07/15/2027
Y5275#-AF-9	LG Chem Ltd Sr Nt	D.....			2.A FE	10,024,222	82.8710	10,379,630	12,525,000	10,151,742		119,184			2.375	5.480	JJ	143,777	61,750	11/15/2023	07/07/2031
Y7563*-AA-5	Seaspan Holdco III Ltd Sr Nt Ser A	D.....			2.B PL	9,000,000	92.2600	8,303,364	9,000,000	9,000,000					3.910	3.910	IMJD	25,415	351,900	05/21/2021	06/05/2031
Y7563*-AC-1	Seaspan Holdco III Ltd Sr Nt	D.....			2.B PL	9,000,000	91.3890	8,224,974	9,000,000	9,000,000					4.060	4.060	IMJD	26,390	365,400	05/21/2021	06/05/2033
Y7563*-AE-7	Seaspan Holdco III Ltd Sr Nt Ser A	D.....			2.B PL	20,000,000	99.4900	19,898,000	20,000,000	20,000,000					5.150	5.150	IMJD	74,389	1,030,000	08/03/2022	09/05/2032
Y7563*-AF-4	Seaspan Holdco III Ltd Sr Nt Ser B	D.....			2.B PL	20,000,000	99.5450	19,909,020	20,000,000	20,000,000					5.290	5.290	IMJD	76,411	1,058,000	08/03/2022	09/05/2034
Z5181*-AB-0	Maf Sukuk LTD Sr Nt	D.....			2.B FE	14,345,513	97.9250	12,926,140	13,200,000	14,007,651		(141,559)			4.638	3.348	MN	79,928	612,216	03/31/2023	05/14/2029
893647-BL-0	Transdigm Group Inc Sr Sub Nt	D.....	1		4.C FE	4,683,777	98.0860	4,482,512	4,570,000	4,596,756		(39,517)			5.500	4.580	MN	32,117	251,350	03/28/2022	11/15/2027
1019999999-Obligations	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					28,487,486,958	XXX	26,280,901,137	28,222,912,228	28,330,968,829		(14,486,520)	11,328,529	51,601,953	XXX	XXX	XXX	282,720,680	1,030,296,986	XXX	XXX
000759-CR-9	American Business Fin Svcs Inc RMBS Ser 2002-2 C1 M1			4	2.B FM	798,576	75.1930	600,609	798,759	797,956		(5)			3.485	3.503	MON	2,320	1,573	06/07/2002	07/15/2033
00178U-AB-5	AMSR Trust RMBS Ser 2020-SFR2 C1 B			4	1.A FE	3,405,179	94.4620	3,606,571	3,818,000	3,572,291		144,667			2.033	6.442	MON	6,468	77,620	11/01/2022	07/17/2037
001807-AE-6	AMSR Trust RMBS 2020-SFR3 E1			4	2.A FE	402,270	93.1190	396,686	426,000	413,739		6,498			2.556	4.271	MON	907	10,889	03/11/2022	09/17/2037
001807-AF-3	AMSR Trust RMBS 2020-SFR3 E2			4	2.C FE	718,542	92.9800	708,511	762,000	739,476		11,873			2.756	4.521	MON	1,750	21,001	03/11/2022	09/17/2037
00253C-HB-6	Aames Mtg Tr RMBS Ser 2001-3 C1 M1			4	1.A FM	594,880	100.0000	596,625	596,625	594,296		(93)			6.950	7.027	MON	3,455	41,465	09/07/2001	11/25/2031
00253C-HK-6	Aames Mtg Tr RMBS Ser 2001-4 C1 M1			4	1.A FM	256,048	100.0000	256,170	256,170	258,559		(148)			7.150	6.867	MON	1,526	17,858	11/30/2001	01/25/2032
00253C-HS-9	Aames Mtg Tr RMBS Ser 2002-1 C1 M1			4	1.A FM	85,149	71.7060	177,507	247,546	85,149					7.472	30.543	MON	1,541	11,069	03/14/2002	06/25/2032
02149H-AW-0	Countryside Alternative Ln Tr RMBS Ser 2007-2CB C1 2A6			4	1.A FM	1,000,756	51.9590	929,495	1,788,907	1,000,756				83,754	5.750	20.217	MON	8,572	101,780	01/26/2007	03/25/2037
02660T-ER-0	American Home Mtg Inv Tr RMBS Ser 2005-2 C1 5A1			4	3.B FM	28,763	82.1690	23,806	28,972	28,770		4			5.564	5.706	MON	134	804	08/26/2005	09/25/2035
02665U-AA-3	American Homes 4 Rent LBASS Ser 2014-SFR2 C1 A			4	1.A FE	1,353,604	98.3530	1,232,156	1,252,794	1,270,759		(24,232)			3.786	(0.013)	MON	3,953	47,431	08/21/2020	10/17/2036

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03464R-AA-1	Angel Oak Mortgage Trust RMBS Series 2020-1 CI A1 .....	.....	.....	4	 1.A	 203,470	 93.5770	 187,993	 200,896	 202,351 .....	..... ..	..... 833 .....	..... ..	..... ..	..... 2.466	 1.963	MON	 413	 4,954	 06/23/2020	 12/25/2059
03464U-AA-4	Angel Oak Mortgage Trust RMBS Ser 2023-6 CI A1 .....	.....	.....	4	 1.A FE	 3,474,267	 100.5560	 3,506,275	 3,486,881	 3,473,982 .....	..... ..	..... (285) .....	..... ..	..... ..	..... 6.500	 6.545	MON	 18,887	 75,549	 09/01/2023	 12/25/2067
04541G-AS-1	AF6 .....	.....	.....	4	 1.A FM	 17,767	 99.8620	 17,075	 17,099	 17,054 .....	..... ..	..... 9 .....	..... ..	..... ..	..... 7.615	 7.258	MON	 109	 1,185	 02/16/2001	 03/21/2029
05610W-AA-8	BPR Trust Ser 23-BRK2 CI A .....	.....	.....	4	 1.A FE	 14,999,241 .....	..... ..	..... 15,722,520	 15,000,000	 14,998,854 .....	..... ..	..... (387) .....	..... ..	..... ..	..... 6.899	 6.982	MON	 86,238	 175,568	 09/29/2023	 11/05/2028
06744D-AA-7	Barclays Mortgage Loan Trust RMBS Ser 2022-NQM1 CI A1 .....	.....	.....	4	 1.A FE	 86,323	 95.2200	 84,494	 88,735	 86,388 .....	..... ..	..... 66 .....	..... ..	..... ..	..... 4.550	 4.907	MON	 336	 2,357	 05/10/2023	 07/25/2052
06744D-AB-5	Barclays Mortgage Loan Trust RMBS Ser 2022-NQM1 CI A2 .....	.....	.....	4	 1.C FE	 1,451,280	 92.5380	 1,395,930	 1,508,496	 1,454,523 .....	..... ..	..... 2,479 .....	..... ..	..... ..	..... 4.550	 5.034	MON	 5,720	 67,862	 08/29/2022	 07/25/2052
06744Y-AA-1	Barclays Mortgage Loan Trust RMBS Ser 2022-INV1 CI A1 .....	.....	.....	4	 1.A FE	 13,406,933	 94.7940	 12,709,195	 13,407,116	 13,402,509 .....	..... ..	..... (864) .....	..... ..	..... ..	..... 4.466	 4.457	MON	 49,897	 598,762	 05/16/2022	 02/25/2062
10568M-AA-2	BRAVO Residential Funding Tr RMBS Ser 2023-NQM1 CI A1 .....	.....	.....	4	 1.A FE	 7,316,474	 99.3590	 7,269,587	 7,316,478	 7,315,513 .....	..... ..	..... (961) .....	..... ..	..... ..	..... 5.757	 5.784	MON	 35,101	 386,109	 01/20/2023	 01/25/2063
10568M-AB-0	BRAVO Residential Funding Tr RMBS Ser 2023-NQM1 CI A2 .....	.....	.....	4	 1.C FE	 1,856,575	 99.0030	 1,838,604	 1,857,117	 1,856,335 .....	..... ..	..... (241) .....	..... ..	..... ..	..... 6.350	 6.389	MON	 9,827	 108,100	 01/20/2023	 01/25/2063
10569D-AA-1	BRAVO Residential Funding Tr RMBS Ser 2023-NQM6 CI A1 .....	.....	.....	4	 1.A FE	 17,624,043	 100.7290	 17,752,680	 17,624,182	 17,613,456 .....	..... ..	..... (10,587) .....	..... ..	..... ..	..... 6.602	 6.455	MON	 96,962	 387,849	 08/31/2023	 09/25/2063
10569H-AA-2	BRAVO Residential Funding Tr RMBS Ser 2023-NQM7 CI A1 .....	.....	.....	4	 1.A FE	 24,687,244	 101.5730	 25,075,675	 24,687,343	 24,688,502 .....	..... ..	..... 1,258 .....	..... ..	..... ..	..... 7.130	 7.097	MON	 146,684	 293,368	 10/20/2023	 09/25/2063
10569J-AB-6	BRAVO Residential Funding Tr RMBS Ser 2022-NQM3 CI A2 .....	.....	.....	4	 1.C FE	 2,950,039	 101.1950	 2,997,125	 2,961,747	 2,950,041 .....	..... ..	..... 43 .....	..... ..	..... ..	..... 5.500	 5.567	MON	 13,575	 162,896	 08/29/2022	 07/25/2062
12558M-BM-3	CIT Group Home Eq Loan Tr RMBS Ser 2003-1 CI M1 .....	.....	.....	4	 1.A FM	 40,988	 99.6140	 40,589	 40,746	 40,907 .....	..... ..	..... ..	..... ..	..... ..	..... 5.170	 5.137	MON	 176	 2,107	 04/06/2004	 10/20/2032
12596M-AA-4	Credit Suisse Mortgage Trust RMBS Ser 2019-RPL1 CI A1 .....	.....	.....	4	 1.A	 7,880,687	 95.9150	 7,268,874	 7,578,438	 7,803,867 .....	..... ..	..... 39,717 .....	..... ..	..... ..	..... 3.650	 2.721	MON	 23,051	 276,613	 01/09/2020	 07/25/2058
12598P-AB-3	COLT Funding LLC RMBS Ser 2021-RPL1 CI A2 .....	.....	.....	2	 1.A FE	 1,499,999	 84.3990	 1,265,985	 1,500,000	 1,499,759 .....	..... ..	..... 245 .....	..... ..	..... ..	..... 2.424	 2.425	MON	 3,030	 36,356	 11/09/2021	 09/25/2061
12598P-AC-1	COLT Funding LLC RMBS Ser 2021-RPL1 CI M1 .....	.....	.....	2	 1.C FE	 1,599,997	 83.6140	 1,337,829	 1,600,000	 1,599,757 .....	..... ..	..... 264 .....	..... ..	..... ..	..... 2.675	 2.678	MON	 3,567	 42,798	 11/09/2021	 09/25/2061
12598P-AD-9	COLT Funding LLC RMBS Ser 2021-RPL1 CI M2 .....	.....	.....	2	 1.F FE	 2,281,995	 82.8750	 1,891,212	 2,282,000	 2,281,693 .....	..... ..	..... 420 .....	..... ..	..... ..	..... 3.076	 3.084	MON	 5,850	 70,203	 11/09/2021	 09/25/2061
12657G-AE-5	Credit Suisse Mortgage Trust RMBS Ser 2021-RPL6 CI M2 .....	.....	.....	4	 1.F FE	 4,007,518	 74.4470	 2,800,019	 3,761,070	 3,981,484 .....	..... ..	..... 12,730 .....	..... ..	..... ..	..... 3.125	 2.682	MON	 9,794	 117,533	 07/28/2021	 10/25/2060
12657G-AF-2	Credit Suisse Mortgage Trust RMBS Ser 2021-RPL6 CI M3 .....	.....	.....	4	 1.F FE	 3,061,240	 75.4380	 2,153,403	 2,854,519	 3,044,149 .....	..... ..	..... 9,703 .....	..... ..	..... ..	..... 3.688	 3.231	MON	 8,774	 106,488	 07/28/2021	 10/25/2060
12667F-4S-1	Countrywide Alternative Ln Tr RMBS Ser 2005-7CB CI 2A7 .....	.....	.....	4	 4.B FM	 781,207	 79.3770	 643,990	 811,301	 781,207 .....	..... ..	..... ..	..... ..	..... ..	..... 5.500	 5.955	MON	 3,718	 44,410	 02/23/2005	 03/25/2038
12667G-FD-0	Countrywide Alternative Ln Tr RMBS Ser 2005-18CB CI A7 .....	.....	.....	4	 1.A FM	 258,081	 74.6040	 223,072	 299,008	 258,081 .....	..... ..	..... 258,081 .....	..... ..	..... ..	..... 5.500	 9.031	MON	 1,370	 16,445	 03/07/2005	 05/25/2035
12668B-RZ-8	CIWBS Inc RMBS Ser 2006-6CB CI 144 .....	.....	.....	4	 1.A FM	 305,304	 79.8980	 305,703	 355,703	 305,304 .....	..... ..	..... ..	..... ..	..... ..	..... 5.500	 9.328	MON	 1,630	 19,509	 04/21/2006	 05/25/2036
126694-E9-5	CIHL Inc RMBS Ser 2006-0A4 CI A1 .....	.....	.....	4	 5.A FM	 2,327,043	 26.8430	 1,458,645	 5,434,007	 2,327,043 .....	..... ..	..... ..	..... ..	..... ..	..... 5.972	 42.934	MON	 27,042	 171,926	 03/01/2007	 04/25/2046
152314-DP-2	Centex Home Equity Loan Tr RMBS Ser 2001-B CI A5 .....	.....	.....	4	 5.B FM	 554,920	 70.7980	 442,780	 625,414	 554,920 .....	..... ..	..... ..	..... ..	..... ..	..... 5.366	 7.945	MON	 2,796	 34,086	 06/06/2001	 07/25/2032
16678R-DU-8	Chevy Chase Mtg Funding Corp RMBS Ser 2005-3A CI A2 .....	.....	.....	4	 1.A FM	 152,450	 93.0420	 144,736	 155,561	 153,416 .....	..... ..	..... 193 .....	..... ..	..... ..	..... 5.700	 6.138	MON	 148	 6,276	 10/11/2007	 07/25/2036
17307G-MC-9	Citigroup Mtg Loan Trust RMBS Ser 2004-HYB4 CI AA .....	.....	.....	4	 1.A FM	 40,981	 95.9900	 39,295	 40,936	 40,964 .....	..... ..	..... 2 .....	..... ..	..... ..	..... 5.800	 5.845	MON	 33	 2,204	 03/30/2006	 12/25/2034
17326Q-AA-1	Citigroup Mortgage Ln Trust Inc RMBS Ser 2018-RP1 CI A1 .....	.....	.....	4	 1.A	 2,184,699	 96.3910	 2,050,385	 2,127,145	 2,154,355 .....	..... ..	..... 12,978 .....	..... ..	..... ..	..... 3.000	 2.288	MON	 5,318	 63,814	 03/04/2020	 09/25/2064
17327R-AB-6	Citigroup Mtg Ln Tr RMBS Ser 2019-RP1 CI M1 .....	.....	.....	4	 1.A	 13,393,632	 93.6810	 13,070,092	 13,951,700	 13,548,566 .....	..... ..	..... 579 .....	..... ..	..... ..	..... 3.950	 4.429	MON	 45,924	 550,980	 04/06/2020	 01/25/2066
225458-XJ-2	CS First Boston Mtg Sec Corp RMBS Ser 2005-6 CI 1A4 .....	.....	.....	4	 1.A FM	 8,635	 97.3730	 8,574	 8,806	 8,704 .....	..... ..	..... (2) .....	..... ..	..... ..	..... 5.375	 5.628	MON	 39	 470	 08/29/2005	 07/25/2035
251510-AW-3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS CI A6 .....	.....	.....	4	 1.A FM	 1,607	 100.0000	 1,608	 1,608	 1,605 .....	..... ..	..... (1) .....	..... ..	..... ..	..... 5.470	 5.480	MON	 7	 82	 09/23/2003	 09/25/2033
251510-FX-6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 CI A6 .....	.....	.....	4	 4.B FM	 383,348	 84.8870	 346,835	 408,583	 383,348 .....	..... ..	..... ..	..... ..	..... ..	..... 5.300	 6.323	MON	 1,805	 17,794	 08/17/2005	 09/25/2035
251563-CB-6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI A6 .....	.....	.....	4	 1.A FM	 3,245	 97.5750	 3,167	 3,245	 3,251 .....	..... ..	..... (6) .....	..... ..	..... ..	..... 5.240	 4.844	MON	 14	 164	 01/16/2004	 12/25/2033
26844Q-AA-5	Ellington Financial RMBS Ser 23-1 CI A1			4	 1.A FE	 3,504,780	 99.2720	 3,478,674	 3,504,188	 3,504,236		 (543)			 5.732	 5.634	MON	 16,738	 180,127	 05/11/2023	 02/25/2068

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CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
294754-AS-5	Equity One ABS Inc RMBS Ser 2002-1 CI M1 .....	.....	.....	4	.. 1.A FM	235,318	..96.6920	227,535	235,318	234,748	.....	.....	.....	.....	..6.282	6.316	MON	1,232	5,926	02/15/2002	08/25/2032
31572Y-AA-6	Ellington Financial RMBS Ser 2022-2 CI A1 .....	.....	.....	4	.. 1.A FE	12,458,596	..96.2780	12,044,968	12,510,652	12,459,371	.....	.....	.....	.....	..4.293	4.343	MON	44,753	537,766	04/14/2022	04/25/2067
33767J-AC-6	FirstKey Homes RMBS Ser 2020-SFR2 CI B .....	.....	.....	4	.. 1.B FE	3,218,876	..92.6080	3,451,493	3,727,000	3,399,612	.....	.....	.....	.....	..1.567	6.599	MON	4,867	58,402	11/03/2022	10/19/2037
33767J-AG-7	Firstkey Homes ABS Ser 2020-SFR2 CI D .....	.....	.....	4	.. 1.G FE	4,395,299	..92.5050	4,559,557	4,929,000	4,599,542	.....	.....	.....	.....	..1.968	5.797	MON	7,545	97,003	11/28/2022	10/19/2037
33767J-AJ-1	Firstkey Homes RMBS Ser 2020-SFR2 CI E .....	.....	.....	4	.. 2.C FE	2,004,708	..93.1120	1,876,533	2,015,355	2,008,818	.....	.....	.....	.....	..2.668	2.797	MON	4,481	53,769	02/02/2022	10/19/2037
33767M-AJ-4	FirstKey Homes RMBS Ser 2020-SFR1 CI E .....	.....	.....	4	.. 2.A FE	1,061,299	..93.7720	1,113,078	1,187,000	1,106,048	.....	.....	.....	.....	..2.791	7.054	MON	2,761	33,129	12/07/2022	08/17/2037
33768N-AC-6	FirstKey Homes RMBS 2022-SFR1 B .....	.....	.....	4	.. 1.D FE	2,253,617	..95.8830	2,202,426	2,297,000	2,264,662	.....	.....	.....	.....	..4.493	4.930	MON	8,600	103,204	06/14/2022	05/17/2027
33768N-AE-2	Firstkey Homes RMBS 2022-SFR1 C .....	.....	.....	4	.. 1.G FE	1,402,979	..95.6540	1,342,020	1,403,000	1,402,085	.....	.....	.....	.....	..4.642	4.641	MON	5,427	65,127	04/05/2022	05/17/2027
33768N-AG-7	Firstkey Homes RMBS 2022-SFR1 D .....	.....	.....	4	.. 2.C FE	973,286	..95.9690	935,701	975,000	973,117	.....	.....	.....	.....	..5.197	5.241	MON	4,223	50,671	04/05/2022	05/17/2027
337925-ES-6	First Plus Home Ln Owner Tr RMBS Ser 1998-5 CI A9 .....	.....	.....	4	..6. FM	45,132	..0.0010	3	348,283	3	.....	.....	.....	.....	..7.510	426.759	MON	2,180	6,121	04/01/2023	12/10/2024
36169K-AA-4	GCAT RMBS Ser 2022-NQM2 CI A1 .....	.....	.....	4	.. 1.A FE	5,545,069	..95.2080	5,304,028	5,570,989	5,546,080	.....	.....	.....	.....	..4.210	4.274	MON	19,545	234,539	04/28/2022	02/25/2067
36226M-AE-3	GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5 .....	.....	.....	4	.. 1.A FM	28,335	..99.8600	28,294	28,334	28,236	.....	.....	.....	.....	..6.650	6.706	MON	157	1,884	05/10/2001	07/20/2031
36228F-3Q-7	GS Mortgage Securities Corp RMBS Ser 2004-3 CI AF5 .....	.....	.....	4	.. 1.A FM	1,344	..97.2180	1,306	1,344	1,339	.....	.....	.....	.....	..6.199	6.221	MON	7	68	05/25/2004	04/25/2034
36242D-DE-0	GS Mortgage Securities Corp RMBS Ser 2004-7 CI AF5 .....	.....	.....	4	.. 1.A FM	351,527	..97.9270	344,252	351,538	350,323	.....	.....	.....	.....	..5.687	5.703	MON	1,666	17,248	08/13/2004	06/25/2034
36262P-AD-3	GS Mortgage-Backed Securities RMBS Ser 2021-PJ10 .....	.....	.....	4	.. 1.A	664,178	..79.6360	531,414	667,306	664,309	.....	.....	.....	.....	..2.500	2.536	MON	1,390	16,683	10/20/2021	03/25/2052
36263C-AD-1	GS Mortgage-Backed Securities RMBS Ser 2021-PJ9 CI A4 .....	.....	.....	4	.. 1.A	6,103,505	..79.6390	4,815,599	6,046,816	6,098,726	.....	.....	.....	.....	..2.500	2.427	MON	12,598	151,170	09/22/2021	02/26/2052
36263V-AB-3	GS Mortgage-Backed Securities RMBS Ser 2021-PJ11 CI A2 .....	.....	.....	4	.. 1.A	2,234,291	..82.1910	1,830,095	2,226,637	2,233,569	.....	.....	.....	.....	..2.500	2.474	MON	4,639	55,666	12/03/2021	04/25/2052
36264E-AG-9	GS Mortgage-Backed Securities RMBS Ser 2022-NQM1 CI A4 .....	.....	.....	4	.. 1.A	4,032,650	..91.8520	3,629,356	3,951,291	4,027,684	.....	.....	.....	.....	..4.000	3.830	MON	13,171	158,052	03/03/2022	05/25/2062
36264E-BB-9	GS Mortgage-Backed Securities RMBS Ser 2022-NQM1 CI A16 .....	.....	.....	4	.. 1.A	1,149,794	..91.8520	1,040,449	1,132,740	1,148,717	.....	.....	.....	.....	..4.000	3.878	MON	3,776	45,310	03/03/2022	05/25/2062
38218Q-AA-8	Goodgreen Trust LBASS Ser 2017-2A CI A .....	.....	.....	4	.. 1.A FE	9,368,949	..85.7050	8,030,498	9,369,941	9,369,139	.....	.....	.....	.....	..3.260	3.283	MON	13,576	305,460	11/08/2017	10/15/2053
44328U-AB-2	HPEFS 2023-2A A2 Ser 23-2A CI A2 .....	.....	.....	4	.. 1.A FE	2,649,796	..100.7540	2,669,984	2,650,000	2,649,838	.....	.....	.....	.....	..6.040	6.125	MON	4,446	36,903	09/19/2023	01/21/2031
45254N-PV-3	IMPAC CMB Tr RMBS Ser 2005-5 CI A2 .....	.....	.....	4	.. 1.A FM	261,935	..91.5780	245,037	267,574	261,935	.....	.....	.....	.....	..5.910	6.407	MON	264	14,966	10/11/2007	08/25/2035
45254T-PM-0	IMPAC Secd Assets CMN Owner Tr RMBS Ser 2004-2 CI A6 .....	.....	.....	4	.. 1.A FM	5	..98.9170	5	5	5	.....	.....	.....	.....	..4.816	4.818	MON .....	.....	.....	05/19/2004	08/25/2034
45254T-TN-4	IMPAC Secd Assets CMN Owner Tr RMBS Ser 2006-1 CI 2A1 .....	.....	.....	4	.. 1.A FM	246,919	..97.1370	239,851	246,919	246,919	.....	.....	.....	.....	..6.170	6.250	MON	254	13,917	03/29/2006	05/25/2036
452763-AA-3	Imperial Fund LLC RMBS Ser 2022-NQM7 CI A1 .....	.....	.....	4	.. 1.A FE	7,327,678	..100.7290	7,327,689	7,284,577	7,324,633	.....	.....	.....	.....	..7.369	7.335	MON	44,733	512,066	02/08/2023	11/25/2067
452763-AB-1	Imperial Fund LLC RMBS Ser 2022-NQM7 CI A2 .....	.....	.....	4	.. 1.D FE	1,441,190	..99.6750	1,463,594	1,468,373	1,441,998	.....	.....	.....	.....	..7.500	7.807	MON	9,177	110,128	11/23/2022	11/25/2067
45276K-AA-5	Imperial Fund LLC RMBS Ser 2022-NQM3 CI A1 .....	.....	.....	4	.. 1.A FE	16,185,065	..95.8760	15,517,828	16,185,259	16,182,755	.....	.....	.....	.....	..4.380	4.396	MON	59,076	708,914	04/14/2022	05/25/2067
45276N-AA-9	Imperial Fund LLC RMBS Ser 2022-NQM4 CI A1 .....	.....	.....	4	.. 1.A FE	3,740,737	..98.7900	3,695,512	3,740,760	3,739,853	.....	.....	.....	.....	..4.767	4.778	MON	14,860	178,322	06/01/2022	06/25/2067
45276R-AA-0	Imperial Fund LLC RMBS Ser 2022-NQM6 CI A1 .....	.....	.....	4	.. 1.A FE	21,758,491	..100.3830	21,841,878	21,758,499	21,754,624	.....	.....	.....	.....	..6.819	6.864	MON	123,643	1,483,712	09/27/2022	10/25/2067
45276R-AB-8	Imperial Fund LLC RMBS Ser 2022-NQM6 CI A2 .....	.....	.....	4	.. 1.D FE	17,248,994	..100.4910	17,356,205	17,271,420	17,246,770	.....	.....	.....	.....	..7.100	7.165	MON	102,189	1,226,271	09/27/2022	10/25/2067
45290B-AA-7	Imperial Fund LLC RMBS Ser 2022-NQM1 CI A1 .....	.....	.....	4	.. 1.A FE	12,086,361	..99.1740	11,986,613	12,086,635	12,083,219	.....	.....	.....	.....	..5.941	5.714	MON	59,838	658,217	01/31/2023	02/25/2068
46592W-BP-0	JP Morgan Mtg Tr RMBS Ser 2021-12 CI A15 .....	.....	.....	4	.. 1.A	2,497,443	..79.6420	1,988,928	2,497,351	2,497,110	.....	.....	.....	.....	..2.500	2.502	MON	5,203	62,434	11/30/2021	02/25/2052
46592X-BP-8	JP Morgan Mtg Tr RMBS Ser 2021-13 CI A15 .....	.....	.....	4	.. 1.A	3,689,478	..79.6390	2,951,623	3,706,272	3,690,159	.....	.....	.....	.....	..2.500	2.535	MON	7,721	92,657	10/27/2021	04/25/2052
466247-UU-4	JP Morgan Mtg Tr RMBS Ser 2005-S1 CI 2A3 .....	.....	.....	4	.. 1.A FM	500,524	..95.7770	475,449	496,413	497,211	.....	.....	.....	.....	..5.500	5.435	MON	2,275	27,303	01/13/2005	01/25/2035
46653Q-AC-9	JP Morgan Mtg Tr RMBS Ser 2021-14 CI A3 .....	.....	.....	4	.. 1.A	143,657	..81.9390	118,321	144,401	143,689	.....	.....	.....	.....	..2.500	2.541	MON	301	3,610	11/23/2021	05/25/2052
46654T-BQ-0	JP Morgan Mtg Tr RMBS Ser 2021-15 CI A15 .....	.....	.....	4	.. 1.A	923,842	..79.6330	742,879	932,880	924,323	.....	.....	.....	.....	..2.500	2.565	MON	1,944	23,322	12/20/2021	06/25/2052
46656A-AB-3	JPM Mortgage Trust RMBS Ser 2022-DSC1 CI A2 .....	.....	.....	4	.. 1.D FE	1,433,637	..93.7140	1,481,736	1,581,131	1,439,397	.....	.....	.....	.....	..4.750	5.961	MON	6,259	75,104	11/22/2022	01/25/2063
46657B-AA-2	JPM Mortgage Trust Ser 23-DSC2 CI A1 .....	.....	.....	4	.. 1.A FE	25,830,874	..98.2160	26,333,979	26,812,202	25,857,882	.....	.....	.....	.....	..5.250	5.988	MON	117,303	469,214	08/14/2023	11/25/2063

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	3			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																													
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		Codes	Bond Char																		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Fair Value	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																											
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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74922P-AC-8	Residential Accredit Loans Inc RMBS Ser 2007-QA2 CI A3			4	1.A FM	248,543	.82.3400	305,848	371,446	248,543					.5.770	10.179	MON	357	14,601	10/11/2007	02/25/2037
76114H-AK-1	Residential Asset Sec Tr RMBS Ser 2007-A5 CI 2A3			4	5.A FM	67,899	.51.6740	50,945	98,588	67,899					.6.000	15.423	MON	493	5,841	10/03/2007	05/25/2037
805564-PB-1	Saxon Asset Securities Tr RMBS Ser 2003-3 CI AF6 Starwood Mortgage Residential RMBS Ser 2022-3 CI			4	1.A FM	4,533	.95.2040	4,315	4,533	4,533					.4.178	4.193	MON	16	193	09/04/2003	12/25/2033
85571R-AA-8	A1 Structured Adj Rate Mtg Ln RMBS Ser 2004-14 CI 3A1			4	1.A FE	16,391,094	.95.3430	15,734,859	16,503,406	16,392,864		(4,301)			.4.161	4.225	MON	57,226	685,715	05/10/2023	03/25/2067
863579-CD-8	Towd Point Mortgage Tr RMBS Ser 2017-1 CI A1			4	1.A FM	110,278	.97.0360	106,097	109,339	109,660		(79)			.6.200	6.086	MON	565	5,823	10/23/2004	10/25/2034
89173F-AA-8	Towd Point Mortgage Tr RMBS Ser 2017-1 CI A1			4	1.A	103,329	.98.9060	104,118	105,270	104,964		91			.2.750	3.498	MON	241	2,895	02/22/2019	10/25/2056
89173U-AA-5	Towd Point Mortgage Tr RMBS Ser 2017-4 CI A1			4	1.A	245,794	.95.6030	226,280	236,687	241,133		410			.2.750	1.569	MON	542	6,509	10/05/2020	06/25/2057
89175M-AB-9	Towd Point Mortgage Tr RMBS Ser 2018-3 CI A2			4	1.A	5,761,212	.92.8590	4,924,313	5,303,000	5,596,775		(303)			.3.875	2.865	MON	17,124	200,799	03/11/2020	05/25/2058
89175V-AA-1	Towd Point Mortgage Tr RMBS Ser 2018-2 CI A1			4	1.A	826,410	.96.0460	743,133	773,730	797,034		(3,005)			.3.250	1.097	MON	2,096	25,146	07/29/2020	03/25/2058
89175V-AB-9	Towd Point Mortgage Tr RMBS Ser 2018-2 CI A2			4	1.A	29,406,938	.93.8740	25,909,307	27,600,000	29,150,921		574,503			.3.500	3.082	MON	80,500	964,189	03/09/2020	03/25/2058
89176L-AC-8	Towd Point Mortgage Tr RMBS Ser 2018-6 CI A2			4	1.A	2,440,182	.87.9510	1,987,693	2,260,000	2,395,928		29,230			.3.750	3.043	MON	7,063	84,750	02/13/2020	03/25/2058
89177L-AD-5	Towd Point Mortgage Tr RMBS Ser 2019-3 CI A2			4	1.A	1,658,250	.90.8050	1,338,461	1,474,000	1,638,924		32,338			.4.000	3.239	MON	4,913	58,838	08/25/2020	02/25/2059
89178B-AA-2	Towd Point Mortgage Tr RMBS Ser 2019-4 CI A1			4	1.A	207,814	.94.1320	184,003	195,475	203,792		1,213			.2.900	1.164	MON	472	5,669	09/10/2020	07/25/2059
895978-AB-0	TCN 2023-SFR2 B Ser 23-SFR2 C1B			4	1.D FE	3,742,586	.96.9860	3,879,424	4,000,000	3,746,252		3,666			.5.000	6.532	MON	17,778		11/14/2023	12/17/2028
89612L-AA-4	Tricon American Homes RMBS Ser 2019-SFR1 CI A			4	1.A FE	6,420,902	.94.3680	6,059,472	6,421,136	6,415,499		(686)			.2.750	2.735	MON	14,715	176,951	09/16/2019	03/17/2038
89612L-AB-2	Tricon American Homes RMBS Ser 2019-SFR1 CI B			4	1.A FE	3,949,837	.94.3510	3,726,845	3,950,000	3,946,583		(641)			.2.999	2.996	MON	9,872	118,461	09/16/2019	03/17/2038
89613G-AD-8	Tricon American Homes RMBS Ser 2020-SFR1 CI D			4	1.F FE	2,781,190	.90.8750	2,940,705	3,236,000	2,910,737		111,935			.2.548	6.911	MON	6,871	82,453	10/31/2022	07/17/2038
89613J-AE-0	Tricon American Homes RMBS Ser 2020-SFR2 CL C			4	1.F FE	141,728	.87.1560	134,220	154,000	145,324		2,017			.2.032	3.591	MON	261	3,129	03/08/2022	11/17/2039
89613J-AG-5	Tricon American Homes RMBS Ser 2020-SFR2 CL D			4	2.A FE	1,084,678	.87.3190	1,030,363	1,180,000	1,112,297		15,603			.2.281	3.879	MON	2,243	26,916	03/10/2022	11/17/2039
91825K-AA-5	VineBrook Homes RMBS Ser 2023 SFR1 CI A			4	1.A FE	36,655,437	.95.4510	37,771,791	39,572,000	36,688,235		32,798			.4.750	6.506	MON	130,533		11/22/2023	12/17/2040
92538N-AA-5	Verus Securitization Trust RMBS Ser 2022-4 CI A1			4	1.A FE	1,005,943	.98.2350	988,192	1,005,949	1,005,776		113			.4.474	4.486	MON	3,751	45,006	04/22/2022	04/25/2067
92538U-AA-9	Verus Securitization Trust RMBS Ser 22-3 CI A1			4	1.A FE	4,172,647	.91.2450	3,817,351	4,183,637	4,172,584		(8)			.4.130	4.164	MON	14,399	171,318	03/22/2022	02/25/2067
92538U-AB-7	Verus Securitization Trust RMBS Ser 22-3 CI A2			4	1.C FE	5,526,153	.90.7880	5,049,340	5,561,658	5,528,389		293			.4.130	4.222	MON	19,141	227,748	03/22/2022	02/25/2067
92538W-AB-3	Verus Securitization Trust RMBS Ser 2022-1 CI A2			4	1.C FE	1,293,806	.85.2330	1,102,746	1,293,808	1,293,488		(90)			.3.032	3.023	MON	3,269	39,228	02/04/2022	01/25/2067
92538W-AC-1	Verus Securitization Trust RMBS Ser 2022-1 CI A3			4	1.F FE	1,158,581	.84.8550	983,119	1,158,584	1,158,276		(77)			.3.288	3.280	MON	3,175	38,094	02/04/2022	01/25/2067
927958-AA-6	Visio RMBS Ser 23-1			4	1.A FE	18,175,223	.99.7090	18,122,268	18,175,248	18,171,541		(3,682)			.6.314	6.326	MON	95,632	860,689	03/17/2023	03/25/2058
92837K-AA-9	Visio RMBS Ser 2020-1 CI A1			4	1.A FE	1,280,152	.93.5570	1,197,685	1,280,172	1,279,576		616			.1.545	1.523	MON	1,648	19,779	07/24/2020	08/25/2055
92839C-AA-5	Visio Trust RMBS Ser 2023-2 CI A1			4	1.A FE	18,269,018	101.0980	18,469,639	18,269,117	18,267,845		(1,173)			.6.598	6.633	MON	100,450	401,799	08/22/2023	10/25/2058
92922F-EB-0	Washington Mutual Mtg RMBS Ser 2003-AR10 CI A7			4	1.C FM	97,244	.95.7680	94,524	98,701	97,841		(70)			.5.880	6.108	MON	484	4,622	03/10/2005	10/25/2033
93934F-CM-2	Washington Mutual MSC Mtg PT RMBS Ser 2005-8 CI 1A8			4	4.C FM	45,223	.90.0790	40,408	44,859	44,997		(24)			.5.500	5.384	MON	206	2,446	10/13/2005	10/25/2035
1029999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					684,409,197	XXX	660,771,819	691,758,991	683,890,224	1,146	1,564,968	98,743		XXX	XXX	XXX	2,855,922	23,078,478	XXX	XXX
05491L-AA-6	Barclays Commercial Mtg Sec CMBS Ser 2016-ETC CI A	.CF.		4	1.A	2,183,107	.91.3770	2,033,136	2,225,000	2,210,059		4,795			.2.937	3.196	MON	4,720	65,348	11/29/2017	08/14/2036
05491U-BD-9	Barclays Commercial Mtg Sec CMBS Ser 2018-C2 CI A5	.CF.		4	1.A	32,352,978	.96.7900	30,198,386	31,200,000	31,801,267		(120,024)			.4.314	3.872	MON	112,164	1,345,968	04/03/2019	12/15/2051
05492J-AW-2	Barclays Commercial Mtg Sec CMBS Ser 2019-C5 CI A4	.CF.		4	1.A	24,719,328	.89.4370	21,464,928	24,000,000	24,430,572		(73,447)			.3.063	2.716	MON	61,260	735,120	11/05/2019	11/15/2052
05538U-AA-1	BB-UBS Trust Ser 2012-SHOW CI A			4	1.A FM	9,050,000	.93.4820	9,348,210	10,000,000	9,263,495		213,495			.3.430	12.959	MON	28,585	85,755	09/22/2023	11/05/2036
05550M-AU-8	Barclays Comm Mtg Sec Tr CMBS Ser 2019-C3 CI A4	.CF.		4	1.A	5,877,146	.93.1060	5,312,623	5,706,000	5,800,486		(17,797)			.3.583	3.230	MON	17,037	204,446	05/17/2019	05/15/2052
05604F-AA-3	Bway Mortgage Trust CMBS Ser 2013-1515 CI A1	.CF.		4	1.A	2,728,776	.97.2950	2,587,508	2,659,459	2,665,303		(6,333)			.2.809	2.323	MON	6,226	74,712	07/29/2020	03/10/2033
056083-AG-3	BXP Trust CMBS Ser 2017 CI GM B	.CF.		4	1.A	147,870	.91.1080	127,551	140,000	144,978		(1,414)			.3.425	2.328	MON	400	4,861	12/02/2021	06/13/2039

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06054A-AV-1	Banc of America Comm Mtg Tr CMBS Ser 2015-UBS7 Cl ASB	.CF..	4		1.A	2,041,339	.97.8770	1,939,826	1,981,906	1,986,207		(4,617)			3.429	2.976	MON	5,663	68,744	09/14/2015	09/15/2048
065403-BC-0	BANK CMBS Ser 2019-BN17 Cl A4	.CF..	4		1.A	4,428,648	.93.8530	4,035,696	4,300,000	4,369,912		(13,169)			3.714	3.366	MON	13,309	159,702	03/21/2019	04/15/2052
065404-BB-0	BANK CMBS Ser 2018-BN10 Cl A5	.CF..	4		1.A	19,054,889	.94.7750	17,533,301	18,500,000	18,731,755		(59,451)			3.688	3.338	MON	56,857	682,280	01/26/2018	02/15/2061
065405-AE-2	BANK CMBS Ser 2019-BN16 Cl A4	.CF..	4		1.A	6,488,584	.94.9440	5,981,459	6,300,000	6,400,015		(19,514)			4.005	3.653	MON	21,026	252,315	02/01/2019	02/15/2052
06540C-BF-3	BANK CMBS Ser 2021-BN35 Cl A5	.CF..	4		1.A	7,209,779	.83.0750	5,815,243	7,000,000	7,161,538		(20,465)			2.285	1.951	MON	13,329	159,950	07/28/2021	06/15/2064
06540T-AD-2	BANK CMBS Ser 2018-BN11 A3	.CF..	4		1.A	15,449,505	.95.8060	14,370,825	15,000,000	15,199,962		(47,775)			4.046	3.695	MON	50,575	606,900	04/13/2018	03/15/2061
06540V-BB-0	BANK CMBS Ser 2019-BN24 Cl A3	.CF..	4		1.A	1,338,936	.89.4410	1,162,734	1,300,000	1,323,791		(3,904)			2.960	2.619	MON	3,207	38,480	12/11/2019	11/15/2062
06540W-BD-4	BANK CMBS Ser 2019-BN19 Cl A3	.CF..	4		1.A	9,271,404	.87.9440	7,914,933	9,000,000	9,155,003		(27,785)			3.183	2.834	MON	23,873	286,470	12/13/2019	08/15/2061
06541R-BB-8	BANK CMBS Ser 2019-BN23 Cl A3	.CF..	4		1.A	2,181,003	.88.6160	1,816,622	2,050,000	2,134,836		(14,000)			2.920	2.149	MON	4,988	59,860	10/23/2020	12/15/2052
06541R-BE-2	BANK CMBS Ser 2019-BN23 Cl AS	.CF..	4		1.A	411,998	.86.4720	345,888	400,000	407,312		(1,205)			3.203	2.858	MON	1,068	12,812	11/21/2019	12/15/2052
06541T-AY-5	BANK CMBS Ser 2020-BN29 Cl A1	.CF..	4		1.A	345,095	.94.8220	327,229	345,096	345,050		(15)			0.549	0.541	MON	158	1,894	11/20/2020	11/15/2053
06541W-AX-0	BANK CMBS Ser 2017-BNK5 Cl A5	.CF..	4		1.A	2,736,344	.94.3790	2,642,598	2,800,000	2,771,448		6,712			3.390	3.695	MON	7,910	94,920	04/19/2018	06/15/2060
08160B-AH-7	Benchmark Mortgage Trust CMBS 2018-B5 Cl A4	.CF..	4		1.A	4,280,678	.95.8540	3,824,555	3,990,000	4,140,122		(31,497)			4.208	3.998	MON	167,883	167,883	04/03/2019	07/15/2051
08160B-AH-7	Benchmark Mortgage Trust CMBS 2018-B5 Cl AS	.CF..	4		1.A	5,355,989	.94.2380	4,900,371	5,200,000	5,274,845		(16,492)			4.419	4.064	MON	19,149	229,783	07/27/2018	07/15/2051
08160K-AE-4	Benchmark Mortgage Trust CMBS Ser 2019-B15 Cl A5	.CF..	4		1.A	1,802,427	.86.7570	1,518,255	1,750,000	1,781,817		(5,307)			2.928	2.585	MON	4,270	51,240	11/25/2019	12/15/2072
08161C-AE-1	Benchmark Mortgage Trust CMBS 2018-B2 Cl A5	.CF..	4		1.A	26,070,294	.93.9920	23,939,839	25,470,000	25,716,814		(66,066)			3.882	3.604	MON	82,393	988,720	12/12/2018	02/15/2051
08161H-AF-7	Benchmark Mortgage Trust CMBS 2018-B4 Cl A5	.CF..	4		1.A	8,857,357	.95.6740	8,227,921	8,600,000	8,719,035		(27,453)			4.121	3.767	MON	29,534	354,406	06/28/2018	07/15/2051
08161H-AH-3	Benchmark Mortgage Trust CMBS 2018-B4 Cl AM	.CF..	4		1.A	8,857,972	.92.9730	7,995,661	8,600,000	8,721,031		(27,288)			4.311	3.957	MON	30,896	370,746	06/28/2018	07/15/2051
08162B-BE-1	Benchmark Mtg Tr CMBS Ser 2019-B11 Cl A5	.CF..	4		1.A	1,141,484	.90.5320	905,318	1,000,000	1,090,269		(16,407)			3.523	1.734	MON	2,952	35,421	10/22/2020	05/15/2052
08162B-BJ-0	Benchmark Mtg Tr CMBS Ser 2019-B11 Cl AS	.CF..	4		1.A	123,599	.86.1880	103,425	120,000	122,027		(368)			3.784	3.434	MON	378	4,541	05/22/2019	05/15/2052
08162C-AF-7	Benchmark Mtg Tr CMBS Ser 2018-B6 Cl AS	.CF..	4		1.A	6,360,123	.93.1940	5,754,742	6,175,000	6,268,087		(19,143)			4.441	4.093	MON	22,853	274,232	09/20/2018	11/10/2051
08162C-AG-5	Benchmark Mtg Tr CMBS Ser 2018-B6 Cl B	.CF..	4		1.D	1,855,663	.86.4580	1,556,235	1,800,000	1,828,228		(5,727)			4.597	4.238	MON	6,895	83,965	09/20/2018	11/10/2051
08162F-AG-8	Benchmark Mtg Tr CMBS Ser 2019-B12 Cl AS	.CF..	4		1.A	11,516,352	.87.9680	9,835,724	11,181,000	11,374,333		(33,985)			3.419	3.072	MON	31,855	382,256	07/19/2019	08/15/2052
08162P-AX-9	Benchmark Mtg Tr CMBS Ser 2018-B1 Cl A5	.CF..	4		1.A	10,814,228	.93.9890	9,868,866	10,500,000	10,626,569		(36,050)			3.666	3.310	MON	32,078	384,930	01/19/2018	01/15/2051
08162T-BB-8	Benchmark Mtg Tr CMBS Ser 2018-B7 Cl A4	.CF..	4		1.A	1,586,100	.96.1660	1,480,961	1,540,000	1,563,423		(4,836)			4.510	4.155	MON	5,788	69,454	11/09/2018	11/15/2051
08162U-AW-0	Benchmark Mtg Tr CMBS Ser 2018-B8 Cl A5	.CF..	4		1.A	25,455,363	.94.4870	23,351,567	24,714,000	25,090,305		(78,559)			4.232	3.873	MON	87,152	1,045,822	12/10/2018	01/15/2052
08162V-AE-8	Benchmark Mtg Tr CMBS Ser 2019-B10 Cl A5	.CF..	4		1.A	11,157,845	.93.0250	10,046,722	10,800,000	10,994,553		(36,727)			3.717	3.329	MON	33,453	401,436	03/29/2019	03/15/2062
08162V-AG-3	Benchmark Mtg Tr CMBS Ser 2019-B10 Cl AM	.CF..	4		1.A	2,449,288	.89.6540	2,131,965	2,378,000	2,416,944		(7,314)			3.979	3.628	MON	7,885	94,621	03/21/2019	03/15/2062
08162W-AY-2	Benchmark Mtg Tr CMBS Ser 2020-B19 Cl A1	.CF..	4		1.A	73,703	.96.2370	70,930	73,704	73,690		(4)			0.628	0.619	MON	39	463	09/21/2020	09/15/2053
08163L-AG-4	Benchmark Mtg Tr CMBS Ser 2020-B21 Cl A5	.CF..	4		1.A	514,999	.81.1400	405,698	500,000	510,327		(1,540)			1.978	1.637	MON	824	9,888	11/20/2020	12/15/2053
12515B-AE-8	CD Comm Mtg Tr CMBS Ser 2019-CD8 Cl A4	.CF..	4		1.A	3,517,379	.88.9970	3,039,244	3,415,000	3,481,539		(11,606)			2.912	2.529	MON	8,287	99,445	08/09/2019	08/15/2057
12529M-AF-5	Cantor Comm Real Estate Trust CMBS Ser 2019-CF1 Cl A5	.CF..	4		1.A	5,757,674	.91.1510	5,095,341	5,590,000	5,681,828		(17,273)			3.786	3.434	MON	17,635	211,621	04/16/2019	05/15/2052
12529T-AX-1	Cantor Comm Real Estate Lend CMBS Ser 2019-CF3 Cl A4	.CF..	4		1.A	1,441,997	.88.9130	1,244,782	1,400,000	1,425,682		(4,211)			3.006	2.663	MON	3,506	42,077	12/09/2019	01/15/2053
12593Y-BD-4	Comm Mortgage Trust CMBS Ser 2016-CR28 Cl A3	.CF..	4		1.A	9,437,379	.96.1320	8,982,965	9,344,426	9,349,570		(6,739)			3.495	3.366	MON	27,216	326,588	01/27/2019	02/10/2049
12652U-AU-3	CSAIL Commercial Mtg Tr CMBS Ser 2018-CX11 Cl A5	.CF..	4		1.A	8,324,139	.95.0360	7,663,711	8,064,000	8,178,493		(31,051)			4.033	3.627	MON	27,102	325,229	04/10/2019	04/15/2051
12654Y-AA-7	CPT Mortgage Trust CMBS Ser 2019-CPT Cl A	.CF..	4		1.A	799,930	.84.4000	801,797	950,000	822,275		17,807			2.865	5.599	MON	2,268	25,546	09/22/2022	11/13/2039
12655T-BM-0	COMM Mortgage Tr CMBS Ser 2019-GC44 Cl A5	.CF..	4		1.A	2,368,982	.88.7540	2,041,337	2,300,000	2,341,939		(6,938)			2.950	2.608	MON	5,654	67,850	11/19/2019	08/15/2057
12663M-AA-2	Credit Suisse Mortgage Trust CMBS Ser 2022-NIPT Cl A	.CF..	4		1.A FE	3,471,300	100.8320	3,508,947	3,480,000	3,476,700		4,938			8.505	8.797	MON	13,976	286,835	09/16/2022	09/15/2027
17326C-AZ-7	Citigroup Comm Mtg Tr CMBS Ser 2017-B1 Cl A4	.CF..	4		1.A	4,737,853	.93.9480	4,321,603	4,600,000	4,650,955		(14,863)			3.458	3.111	MON	13,256	159,068	08/15/2017	08/15/2027
17326D-AD-4	Citigroup Comm Mtg Tr CMBS Ser 2017-P8 Cl A4	.CF..	4		1.A	26,766,313	.93.9620	24,573,934	26,153,000	26,378,793		(67,826)			3.465	3.191	MON	75,517	906,201	01/24/2018	09/15/2050
17327F-AD-8	Citigroup Comm Mtg Tr CMBS Ser 2018-B2 Cl A5	.CF..	4		1.A	15,449,604	.95.2380	14,285,685	15,000,000	15,197,125		(47,550)			4.009	3.662	MON	50,113	601,350	03/08/2018	03/10/2051
17328F-AW-5	Citigroup Comm Mtg Tr CMBS Ser 2019-GC41 Cl A5	.CF..	4		1.A	9,063,964	.89.3350	7,861,489	8,800,000	8,963,458		(26,405)			2.869	2.532	MON	21,037	252,446	08/05/2019	08/10/2056

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17328H-BD-2	Citigroup Comm Mtg Tr CMBS Ser 2019-GC43 CI A4	..CF..	4		1.A	10,299,634	88.1290	8,812,870	10,000,000	10,179,571		(30,277)			3.038	2.696	MON	25,317	303,800	10/29/2019	11/10/2052
17328R-AZ-2	Citigroup Comm Mtg Tr CMBS Ser 2020-GC46 CI A5	..CF..	4		1.A	2,935,352	86.7670	2,472,857	2,850,000	2,903,394		(8,588)			2.717	2.377	MON	6,453	77,435	02/13/2020	01/15/2053
22945D-AG-8	CSAIL Commercial Mtg Tr CMBS Ser 2019-C15 CI A4	..CF..	4		1.A	16,446,468	94.2410	14,971,078	15,886,000	16,181,228		(59,139)			4.053	3.628	MON	53,654	643,844	04/04/2019	03/15/2052
23305J-AA-0	DBUS Mortgage Trust Ser 2017-BR8K CI A	..CF..	4		1.A	4,428,793	91.6880	3,942,563	4,300,000	4,312,429		(20,291)			3.452	2.980	MON	12,370	148,436	10/12/2017	10/10/2034
233063-AC-0	Deutsche Bank Comm Mtg Trust CMBS Ser 2020-C9 CI A1	..CF..	4		1.A	105,832	96.2970	101,915	105,834	105,809		(7)			0.800	0.789	MON	71	847	08/20/2020	08/15/2053
36250S-AE-9	GS Mortgage Securities Trust CMBS Ser 2018-GS10 CI A5	..CF..	4		1.A	17,823,009	94.4620	16,247,516	17,200,000	17,503,740		(66,231)			4.155	3.722	MON	59,555	714,660	04/04/2019	07/10/2051
36257H-BP-0	GS Mortgage Securities Trust CMBS Ser 2019-GC40 CI A4	..CF..	4		1.A	8,776,592	90.5280	7,676,783	8,480,000	8,653,299		(30,678)			3.160	2.751	MON	22,331	267,968	10/22/2020	07/10/2052
46590R-AE-9	JP Morgan Chase Comm Mtg Secs CMBS 2016-JP3 CI A5	..CF..	4		1.A	10,802,344	93.7090	10,307,979	11,000,000	10,927,134		22,207			2.870	3.113	MON	26,312	315,744	12/04/2017	08/15/2049
46591A-BA-2	JPMBD Commercial Mtge Securit CMBS Ser 2018-C8 CI A4	..CF..	4		1.A	24,925,985	94.9430	22,976,158	24,200,000	24,531,811		(77,392)			4.211	3.856	MON	84,914	1,018,965	05/23/2018	06/15/2051
46868R-AA-2	Jackson Park Trust CMBS Ser 2019-LIC CI A3	..CF..	4		1.A	7,936,953	86.1200	6,889,560	8,000,000	7,958,004		5,330			2.766	2.863	MON	18,440	221,280	11/07/2019	10/14/2039
48128Y-AW-1	JP Morgan Chase Comm Mtg Secs CMBS Ser 2019-COR4 CI A5	..CF..	4		1.A	13,595,987	93.5740	12,351,808	13,200,000	13,409,178		(40,721)			4.029	3.681	MON	44,320	531,841	02/15/2019	03/10/2052
556227-AA-4	Madison Avenue Trust CMBS Ser 2015-11MD CI A	..CF..	4		1.A	6,085,251	89.7440	5,384,634	6,000,000	6,012,288		(9,956)			3.555	3.400	MON	17,774	216,250	09/15/2015	09/10/2033
61691N-AE-5	Morgan Stanley Capital I Tr CMBS Ser 2017-HR2 CI A4	..CF..	4		1.A	25,748,473	94.4870	23,621,825	25,000,000	25,305,911		(79,512)			3.587	3.241	MON	74,729	896,750	12/12/2017	12/15/2050
61691Q-AE-8	Morgan Stanley Capital I Tr CMBS Ser 2018-L1 CI A4	..CF..	4		1.A	20,289,700	96.6120	19,032,584	19,700,000	19,990,523		(62,598)			4.407	4.050	MON	72,348	868,179	10/12/2018	10/23/2051
61691U-BE-8	Morgan Stanley Capital I Tr CMBS Ser 2019-L3 CI A4	..CF..	4		1.A	694,219	89.6190	595,068	664,000	682,401		(3,013)			3.127	2.606	MON	1,730	20,763	12/12/2019	11/15/2052
61763X-BF-2	Morgan Stanley BAML Tr CMBS Ser 2014-C18 CI 300A	..CF..	4		1.A	7,600,000	77.1770	7,717,700	10,000,000	8,448,457		848,457			3.749	32.939	MON	32,283	127,049	08/03/2023	08/15/2031
61766L-BS-7	Morgan Stanley BAML Tr CMBS Ser 2016-C28 CI A4	..CF..	4		1.A	8,146,875	95.1060	7,846,253	8,250,000	8,210,585		13,567			3.544	3.753	MON	24,365	292,380	12/06/2018	01/15/2049
61771L-AE-2	Morgan Stanley Capital I Tr CMBS Ser 2019-MEAD CI B	..CF..	4		1.A	11,795,893	89.9620	10,408,650	11,570,000	11,603,837		(48,879)			3.177	2.754	MON	30,633	372,696	11/15/2019	11/10/2036
61771M-AW-0	Morgan Stanley Capital I Tr CMBS Ser 2019-H7 CI A4	..CF..	4		1.A	5,151,362	90.2360	4,511,810	5,000,000	5,086,609		(15,379)			3.261	2.912	MON	13,588	163,050	12/12/2019	07/15/2052
63874T-AA-5	Natixis Comm Mtg Sec CMBS Ser 2019-LVL CI A	..CF..	4		1.A FE	2,368,991	91.0830	2,094,911	2,300,000	2,335,429		(7,624)			3.885	3.514	MON	7,446	89,355	04/12/2019	08/15/2038
78473H-AJ-5	SPGN TFLM Mortgage Trust CMBS Ser 2022-TFLM CI C	..CF..	4		1.G FE	1,270,000	94.2130	1,196,499	1,270,000	1,270,000					8.006	8.140	MON	4,801	98,336	02/09/2022	02/15/2039
78473H-AL-0	SPGN TFLM Mortgage Trust CMBS Ser 2022-TFLM CI D	..CF..	4		2.C FE	5,730,000	92.4490	5,297,322	5,730,000	5,730,000					8.856	9.021	MON	23,962	493,033	02/09/2022	02/15/2039
90276F-AW-4	UBS Commercial Mtg Tr CMBS Ser 2018-C10 CI A4	..CF..	4		1.A	20,493,631	96.3200	19,080,893	19,810,000	20,130,324		(73,699)			4.313	3.896	MON	71,207	854,485	03/20/2019	05/15/2051
90276R-BE-7	UBS Commercial Mtg Tr CMBS Ser 2017-C4 CI A4	..CF..	4		1.A	17,146,843	94.1650	15,820,662	16,801,000	16,927,456		(37,978)			3.563	3.327	MON	49,885	598,620	04/19/2018	10/15/2050
90276V-AE-9	UBS Commercial Mtg Tr CMBS Ser 2018-C8 CI A4	..CF..	4		1.A	9,990,345	94.3000	9,147,081	9,700,000	9,823,831		(31,031)			3.983	3.632	MON	32,196	386,351	02/12/2018	02/15/2051
90276Y-AE-3	UBS Commercial Mtg Tr CMBS Ser 2019-C16 CI A4	..CF..	4		1.A	5,304,461	92.7620	4,777,222	5,150,000	5,233,394		(16,009)			3.605	3.253	MON	15,471	185,647	03/27/2019	04/15/2052
90278K-BA-8	UBS Commercial Mtg Tr CMBS Ser 2018-C14 CI A4	..CF..	4		1.A	9,681,953	96.7460	9,094,124	9,400,000	9,544,366		(29,505)			4.448	4.092	MON	34,843	418,112	11/28/2018	12/15/2051
90278P-BA-7	UBS Commercial Mtg Tr CMBS Ser 2019-C18 CI A4	..CF..	4		1.A	566,494	89.0090	489,547	550,000	560,090		(1,654)			3.035	2.693	MON	1,391	16,694	12/11/2019	12/15/2052
90291J-AW-7	UBS Commercial Mtg Tr CMBS 2018-C9 CI A4	..CF..	4		1.A	15,425,791	94.3520	13,992,387	14,830,000	15,106,317		(65,771)			4.117	3.619	MON	50,879	610,551	04/03/2019	03/15/2051
90353D-AZ-8	UBS Comm Mtg Tr CMBS Ser 2018-C12 CI A5	..CF..	4		1.A	13,080,981	93.1000	11,823,687	12,700,000	12,881,817		(40,510)			4.296	3.940	MON	45,468	545,617	08/03/2018	07/15/2051
90353K-AY-5	UBS Comm Mtg Tr CMBS Ser 2018-C13 CI A4	..CF..	4		1.A	19,981,924	95.4780	18,522,771	19,400,000	19,687,068		(61,246)			4.334	3.979	MON	70,073	840,874	09/21/2018	10/15/2051
92939G-AA-5	WFLD Mortgage Tr CMBS Ser 2014-MONT CI A	..CF..	4		1.A	7,337,232	86.2220	6,078,651	7,050,000	7,072,204		(46,232)			3.755	3.095	MON	22,059	268,390	10/17/2017	08/10/2031
92939G-AG-2	WFLD Mortgage Tr CMBS Ser 2014-MONT CI B	..CF..	4		2.B	6,081,288	72.7850	4,367,088	6,000,000	6,000,600		(9,964)			3.755	3.609	MON	18,774	228,417	08/07/2014	08/10/2031
94989V-AC-3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NXS3 CI A3	..CF..	4		1.A	5,573,544	96.2820	5,313,572	5,518,737	5,519,265		(4,614)			3.354	3.205	MON	15,425	185,098	09/25/2015	09/15/2057
95001J-AX-5	Wells Fargo Comm Mtg Tr CMBS 2018-C44 A5	..CF..	4		1.A	16,891,016	95.9770	15,740,277	16,400,000	16,621,436		(52,277)			4.212	3.859	MON	57,564	690,768	04/30/2018	05/15/2051
95001N-AY-4	Wells Fargo Comm Mtg Tr CMBS Ser 2018-C45 CI A4	..CF..	4		1.A	13,182,976	96.1550	12,307,789	12,800,000	13,011,794		(47,591)			4.184	3.766	MON	44,629	535,552	06/28/2018	06/15/2051
95001W-BB-3	Wells Fargo Comm Mtg Tr CMBS Ser 2019-C49 CI A5	..CF..	4		1.A	15,140,368	95.2780	14,005,851	14,700,000	14,935,456		(45,485)			4.023	3.671	MON	49,282	591,381	02/21/2019	03/15/2052

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95002E-BB-2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C55 CI A5			4	1.A	5,767,966	88.0130	4,928,711	5,600,000	5,704,813		(16,984)			2.725	2.383	MON	12,717	152,600	02/07/2020	02/15/2053
95002X-BA-2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C57 CI A1			4	1.A	575,669	95.4860	549,697	575,684	575,543		(37)			0.903	0.892	MON	433	5,198	08/19/2020	08/15/2053
1039999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						762,606,902	XXX	694,796,639	746,086,846	753,231,176		(1,083,704)			XXX	XXX	XXX	2,359,998	28,191,616	XXX	XXX
00173U-AA-2	American Money Management CLO Ser 2022-27A CI A1A			4	1.A FE	22,650,000	101.1690	22,914,733	22,650,000	22,650,000					7.767	7.829	JAJO	356,983	1,433,067	11/08/2022	01/20/2036
00173U-AE-4	American Money Management CLO Ser 2022-27A CI AJ			4	1.A FE	1,000,000	101.1510	1,011,509	1,000,000	1,000,000					8.166	8.233	JAJO	16,558	66,284	11/08/2022	01/20/2036
00173U-AG-9	American Money Management CLO Ser 2022-27A CI B1			4	1.C FE	15,650,000	100.4010	15,712,757	15,650,000	15,650,000					8.516	8.591	JAJO	270,247	1,084,511	11/08/2022	01/20/2036
00173U-AL-8	American Money Management CLO Ser 2022-27A CI C			4	1.F FE	7,300,000	100.7750	7,356,604	7,300,000	7,300,000					9.516	9.610	JAJO	140,861	568,735	11/08/2022	01/20/2036
00175M-BN-9	American Money Mgmt Corp CLO Ser 2014-15A CI AR3			4	1.A FE	900,000	99.9180	899,261	900,000	900,000					6.775	5.520	JAJO	13,043	54,995	12/09/2021	01/15/2032
00177J-AW-5	American Money Mgmt Corp CLO Ser 2020-23A CI A2R			4	1.A FE	1,400,000	98.3690	1,377,165	1,400,000	1,400,000					6.964	6.155	JAJO	20,584	88,363	10/17/2031	
00177J-AY-1	American Money Mgmt Corp CLO Ser 2020-23A CI BR			4	1.C FE	6,800,000	100.0610	6,804,155	6,800,000	6,800,000					7.214	6.426	JAJO	103,567	446,427	10/13/2021	10/17/2031
00177R-AA-5	American Money Mgmt Corp CLO Ser 2023-26A CI A1			4	1.A FE	1,000,000	100.1650	1,001,650	1,000,000	1,000,000					7.346	7.401	JAJO	15,711	43,768	02/03/2023	04/15/2036
00177R-AB-3	American Money Mgmt Corp CLO Ser 2023-26A CI A2			4	1.A FE	2,000,000	99.9260	1,998,528	2,000,000	2,000,000					7.696	7.757	JAJO	32,920	91,813	02/03/2023	04/15/2036
00177R-AC-1	American Money Mgmt Corp CLO Ser 2023-26A CI B1			4	1.C FE	10,300,000	100.1220	10,312,515	10,300,000	10,300,000					7.846	7.910	JAJO	172,841	482,278	02/03/2023	04/15/2036
00177R-AE-7	American Money Mgmt Corp CLO Ser 2023-26A CI C			4	1.F FE	6,600,000	100.5630	6,637,132	6,600,000	6,600,000					8.796	8.877	JAJO	124,163	347,349	02/03/2023	04/15/2036
01449W-AB-2	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 10A CI A2A PTP			4	1.C FE	5,000,000	81.2070	4,060,360	5,000,000	5,000,000					6.122	2.138	MJSD	5,101	214,717	02/28/2006	09/23/2036
023765-AA-8	American Airlines Inc LBASS EETC Ser 16-2 CI AA			1	1.G FE	405,712	91.4630	370,151	404,700	405,413		(123)			3.200	3.149	JD	576	12,950	03/19/2021	06/15/2028
02376L-AA-3	Amer Airline PTC Ser 21-1B PTT			4	2.B FE	3,339,313	89.0790	2,970,915	3,335,150	3,338,383		(294)			3.950	3.926	JJ	62,210	131,738	10/27/2021	01/11/2032
023771-R9-1	American Airlines Inc LBASS EETC Ser 2016-3 CI AA			1	1.F FE	288,915	90.1500	257,560	285,701	287,984		(370)			3.000	2.784	AO	1,809	8,571	03/19/2021	10/15/2028
023771-S4-1	American Airlines Inc LBASS PTC Ser 16-3 B PTT			4	3.B FE	4,227,292	93.3080	3,944,419	4,227,292	4,227,292					3.750	3.750	AO	33,466	158,523	09/20/2017	10/15/2025
02377D-AA-0	American Airlines Inc LBASS EETC Ser 2017-2B			4	3.A FE	5,491,867	92.7630	5,147,350	5,548,950	5,496,329		4,462			3.700	4.378	AO	43,343	184,780	09/13/2023	04/15/2027
02377L-AA-2	American Airlines Inc Secured Ser AA			1	1.F FE	4,050,710	88.0040	3,564,791	4,050,710	4,050,710					3.150	3.150	FA	48,203	127,597	08/01/2019	08/15/2033
02378M-AA-9	American Airlines Inc Secured Ser A			1	2.B FE	9,984,796	84.0860	8,378,966	9,964,745	9,979,492		(1,058)			3.500	3.474	FA	131,756	348,766	08/02/2019	08/15/2033
02378W-AA-7	American Airlines Inc LBASS EETC Ser 2017-1B			4	3.A FE	620,011	96.6650	616,239	637,500	624,217		4,205			4.950	7.230	FA	11,921		09/07/2023	08/15/2026
02379D-AA-8	American Airlines Inc Secured Ser B			1	3.C FE	11,794,911	88.6160	10,337,927	11,665,969	11,747,974		(10,515)			3.850	3.627	FA	169,675	449,140	02/05/2020	08/15/2029
03334@-AA-7	AnchoragePermit Ctr Bldg Ls Tr CTL			1	1.C	192,585	100.1140	192,806	192,585	192,585					6.340	6.424	MON	543	12,212	02/11/2003	02/15/2025
03762Y-AF-4	Apidos CLO CLO Ser 2016-25A CI A1R			4	1.A FE	1,100,000	99.9810	1,099,793	1,100,000	1,100,000					6.847	4.322	JAJO	15,274	68,503	10/24/2018	10/20/2031
03762Y-AH-0	Apidos CLO CLO Ser 2016-25A CI A2R			4	1.C FE	2,000,000	99.9210	1,998,428	2,000,000	2,000,000					7.377	5.335	JAJO	29,920	135,298	10/24/2018	10/20/2031
03765X-AG-1	Apidos CLO CLO Ser 2015-22A A1R			4	1.A FE	33,653,009	99.9800	33,646,413	33,653,009	33,653,009					6.737	4.242	JAJO	459,768	2,058,230	02/24/2020	04/20/2031
03765X-AJ-5	Apidos CLO CLO Ser 2015-22A A2R			4	1.B FE	4,000,000	99.8420	3,993,672	4,000,000	4,000,000					7.177	5.325	JAJO	58,217	262,486	02/24/2020	04/20/2031
03768C-AC-3	Apidos CLO CLO Ser XXXA CI A1A			4	1.A FE	12,000,000	100.0670	12,008,040	12,000,000	12,000,000					6.797	4.231	JAJO	169,916	741,613	08/07/2018	10/18/2031
03768C-AG-4	Apidos CLO CLO Ser XXXA CI A2			4	1.C FE	10,000,000	99.7520	9,975,220	10,000,000	10,000,000					7.257	5.206	JAJO	151,180	664,650	08/07/2018	10/18/2031
03768M-AJ-6	Apidos CLO CLO Ser 2020-33A CI AR			4	1.A FE	8,450,000	100.0120	8,451,014	8,450,000	8,450,000					6.810	5.814	JAJO	110,295	527,348	09/14/2021	10/24/2034
03768M-AL-1	Apidos CLO CLO Ser 2020-33A CI BR			4	1.C FE	6,500,000	99.3420	6,457,237	6,500,000	6,500,000					7.260	6.377	JAJO	90,449	435,308	09/14/2021	10/24/2034
03768M-AN-7	Apidos CLO CLO Ser 2020-33A CI CR			4	1.F FE	2,500,000	99.0560	2,476,398	2,500,000	2,500,000					7.560	6.698	JAJO	36,225	175,030	09/14/2021	10/24/2034
03768U-AJ-7	Apidos CLO CLO Ser 2021-35A CI A			4	1.A FE	8,050,000	99.7570	8,030,398	8,050,000	8,050,000					6.727	5.299	JAJO	109,816	491,525	02/16/2021	04/20/2034
03768U-AB-5	Apidos CLO CLO Ser 2021-35A CI B			4	1.C FE	3,900,000	99.1030	3,865,017	3,900,000	3,900,000					7.077	5.863	JAJO	55,971	251,970	02/16/2021	04/20/2034
03768U-AC-3	Apidos CLO CLO Ser 2021-35A CI C			4	1.F FE	1,850,000	97.5690	1,805,021	1,850,000	1,850,000					7.327	6.150	JAJO	27,488	124,213	02/16/2021	04/20/2034
03768W-AJ-9	Apidos CLO CLO Ser 2020-34A CI A1R			4	1.A FE	20,400,000	100.0870	20,417,809	20,400,000	20,400,000					6.827	6.069	JAJO	282,428	1,266,286	12/14/2021	01/20/2035
03768W-AQ-8	Apidos CLO CLO Ser 2020-34A CI B1R			4	1.C FE	5,000,000	99.6120	4,980,590	5,000,000	5,000,000					7.327	6.649	JAJO	74,292	335,711	12/14/2021	01/20/2035
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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04017N-AQ-5	Ares CLO Ltd CLO Ser 2020-57A CI AR	4 .....	.....	.....	1.A FE	18,575,000	99.6820	18,690,356	18,750,000	18,602,906 .....	.....	.....	.....	.....	6.790	6.553	JAJ0	240,473	1,072,771	04/06/2023	01/25/2035
04017N-AS-1	Ares CLO Ltd CLO Ser 2020-57A CI BR	4 .....	.....	.....	1.C FE	3,050,000	99.0520	3,021,095	3,050,000	3,050,000 .....	.....	.....	.....	.....	7.290	6.683	JAJ0	41,998	205,995	12/07/2021	01/25/2035
04017N-AU-6	Ares CLO Ltd CLO Ser 2020-57A CL CR	4 .....	.....	.....	1.F FE	150,000	99.4610	149,191	150,000	150,000 .....	.....	.....	.....	.....	7.690	7.109	JAJ0	2,179	10,739	12/07/2021	01/25/2035
04018N-AN-1	Ares CLO Ser 2020-56A CI AR	4 .....	.....	.....	1.A FE	2,800,000	99.9790	2,799,412	2,800,000	2,800,000 .....	.....	.....	.....	.....	6.800	5.956	JAJ0	35,964	175,200	10/21/2021	10/25/2034
04018N-AQ-4	Ares CLO Ser 2020-56A CI BR	4 .....	.....	.....	1.C FE	2,700,000	99.3920	2,683,581	2,700,000	2,700,000 .....	.....	.....	.....	.....	7.290	6.589	JAJ0	37,178	182,356	10/21/2021	10/25/2034
04018N-AS-0	Ares CLO Ser 2020-56A CI CR	4 .....	.....	.....	1.F FE	2,100,000	99.2340	2,083,922	2,100,000	2,100,000 .....	.....	.....	.....	.....	7.640	6.985	JAJ0	30,305	149,285	10/21/2021	10/25/2034
04020F-AA-2	ARES CLO Ltd Inc CLO Ser 2023-ALF4A CI A1	4 .....	.....	.....	1.A FE	31,045,000	100.4300	31,178,587	31,045,000	31,045,000 .....	.....	.....	.....	.....	7.153	7.213	JAJ0	277,575 .....	.....	10/20/2023	10/15/2036
04020F-AC-8	ARES CLO Ltd CLO Ser 23-ALF4A CI B	4 .....	.....	.....	1.C FE	2,500,000	100.1530	2,503,830	2,500,000	2,500,000 .....	.....	.....	.....	.....	8.044	8.120	JAJ0	25,137 .....	.....	10/20/2023	10/15/2036
04047J-AA-3	Arivo Accept Auto Ln ABS Ser 2022-2A CI A	4 .....	.....	.....	1.C FE	7,958,417	99.9990	7,977,736	7,977,831	7,964,965 .....	.....	5.969 .....	.....	.....	6.900	7.147	MON	22,936	550,470	10/28/2022	01/16/2029
046497-AC-7	Atalaya Equipment LBASS Ser 2021-1A CI B	4 .....	.....	.....	1.C FE	1,299,742	96.3060	1,251,972	1,300,000	1,299,919 .....	.....	85 .....	.....	.....	2.080	2.096	MON	1,202	27,040	11/16/2021	02/15/2027
05335J-AB-9	Auxilior Term Funding LLC Ser 23-1A CI A2 .....	.....	.....	.....	1.A FE	7,499,268	100.9550	7,571,655	7,500,000	7,499,232 .....	.....	(36) .....	.....	.....	6.180	6.264	MON	20,600	9,013	12/01/2023	12/15/2028
05568B-AA-6	BNSF Trust ABS PTC Ser 2006-1	1 .....	.....	.....	1.B FE	60,263	100.0090	60,269	60,263	60,263 .....	.....	.....	.....	.....	5.720	5.719	JJ	1,589	3,682	05/10/2006	01/15/2024
055978-AA-8	Blackstone Credit Fund CLO Ser 2023-1A CI A	4 .....	.....	.....	1.A FE	6,500,000	99.9920	6,499,461	6,500,000	6,500,000 .....	.....	.....	.....	.....	7.716	6.241	JAJ0	26,470 .....	.....	11/21/2023	01/20/2036
066940-AA-5	BARC 2023-NQM1 A1A Ser 23-NQM1 CI A1A	4 .....	.....	.....	1.A FE	25,037,130	100.2620	25,102,895	25,037,248	25,033,075 .....	.....	(4,055) .....	.....	.....	6.031	6.047	MON	125,833	1,006,664	04/27/2023	01/25/2063
06742L-AX-1	Barclays Dryrock Issuance Tr Ser 23-1 CI A	4 .....	.....	.....	1.A FE	16,117,523	99.8800	16,330,331	16,350,000	16,146,516 .....	.....	28,993 .....	.....	.....	4.720	5.357	MON	34,299	257,240	08/23/2023	02/15/2029
06762C-AS-7	Babson CLO Ltd CLO Ser 2020-2A CI BR	4 .....	.....	.....	1.B FE	5,500,000	99.6430	5,480,354	5,500,000	5,500,000 .....	.....	.....	.....	.....	7.155	6.260	JAJ0	84,176	357,212	10/19/2021	10/15/2033
06762T-AA-9	Babson CLO Ltd CLO Ser 2021-3A CI A	4 .....	.....	.....	1.A FE	8,550,000	99.9250	8,543,613	8,550,000	8,550,000 .....	.....	.....	.....	.....	6.807	6.044	JAJ0	121,243	529,266	11/17/2021	01/18/2035
06762T-AC-5	Babson CLO Ltd CLO Ser 2021-3A CI B1	4 .....	.....	.....	1.C FE	3,700,000	98.9080	3,659,578	3,700,000	3,700,000 .....	.....	.....	.....	.....	7.257	6.582	JAJ0	55,937	245,920	11/17/2021	01/18/2035
06762T-AE-1	Babson CLO Ltd CLO Ser 2021-3A CI C	4 .....	.....	.....	1.F FE	1,350,000	99.2420	1,339,760	1,350,000	1,350,000 .....	.....	.....	.....	.....	7.657	7.008	JAJ0	21,534	95,203	11/17/2021	01/18/2035
06763H-AA-4	Babson CLO Ltd CLO Ser 4A CI A	4 .....	.....	.....	1.A FE	2,050,000	100.7970	2,066,345	2,050,000	2,050,000 .....	.....	.....	.....	.....	7.388	7.450	JAJ0	30,713	133,287	10/03/2022	10/20/2034
06763H-AC-0	Babson CLO Ltd CLO Ser 4A CI B	4 .....	.....	.....	1.C FE	1,050,000	100.2510	1,052,634	1,050,000	1,050,000 .....	.....	.....	.....	.....	8.248	8.327	JAJ0	17,562	76,898	10/03/2022	10/20/2034
06763H-AE-6	Babson CLO Ltd CLO Ser 4A CI C	4 .....	.....	.....	1.F FE	2,100,000	100.7850	2,116,475	2,100,000	2,100,000 .....	.....	.....	.....	.....	9.333	9.431	JAJ0	39,744	175,869	10/03/2022	10/20/2034
06763M-AA-3	Babson CLO Ltd CLO Ser 2023-4A CI A .....	.....	.....	.....	1.A Z	21,000,000	100.0000	21,000,000	21,000,000	21,000,000 .....	.....	.....	.....	.....	7.148	7.206	JAJ0 .....	.....	.....	12/06/2023	01/20/2037
06763M-AC-9	Babson CLO Ltd CLO Ser 2023-4A CI B .....	.....	.....	.....	1.C Z	7,250,000	100.0000	7,250,000	7,250,000	7,250,000 .....	.....	.....	.....	.....	7.798	7.866	JAJ0 .....	.....	.....	12/06/2023	01/20/2037
072929-AA-0	Bayswater CLO Ltd Inc CLO Ser 23-1A CI A1	4 .....	.....	.....	1.A FE	8,750,000	99.9490	8,745,573	8,750,000	8,750,000 .....	.....	.....	.....	.....	7.061	6.445	JAJ0	20,752 .....	.....	11/02/2023	01/20/2037
072929-AE-2	Bayswater CLO Ltd Inc CLO Ser 2023-1A CI B	4 .....	.....	.....	1.C FE	4,550,000	100.0480	4,552,179	4,550,000	4,550,000 .....	.....	.....	.....	.....	7.848	7.150	JAJ0	11,904 .....	.....	11/02/2023	01/20/2037
08862G-AA-0	Bankers Healthcare Group ABS Ser 2023-B CI A	4 .....	.....	.....	1.A FE	493,994	101.6980	502,449	494,060	493,998 .....	.....	4 .....	.....	.....	6.920	7.025	MON	1,330	3,799	10/31/2023	12/17/2036
09261W-AA-2	Blackrock DLF IX CLO Ser 2020-1X CI A-1	4 .....	.....	.....	1.A FE	6,468,465	98.8700	6,395,371	6,468,465	6,468,465 .....	.....	.....	.....	.....	6.924	5.914	JAJ0	84,593	376,184	12/19/2023	07/21/2030
09261W-AC-8	Blackrock DLF IX CLO Ser 2020-1 CI A-2	4 .....	.....	.....	1.A FE	2,247,803	99.9100	2,245,780	2,247,803	2,247,803 .....	.....	.....	.....	.....	6.924	5.780	JAJ0	29,396	158,036	11/29/2021	07/21/2030
09261W-AE-4	Blackrock DLF IX CLO Ser 2020-1 CI B	4 .....	.....	.....	1.D FE	899,269	98.7800	888,298	899,269	899,269 .....	.....	.....	.....	.....	8.174	6.085	JAJ0	13,884	67,783	08/04/2021	07/21/2030
09261W-AG-9	Blackrock DLF IX CLO Ser 2021-1 CL C	4 .....	.....	.....	1.E FE	749,265	98.2500	736,153	749,265	749,265 .....	.....	.....	.....	.....	9.072	8.089	JAJ0	12,839	74,162	06/03/2021	07/21/2030
09261W-AJ-3	Blackrock DLF IX CLO Ser 2020-1 CI D	4 .....	.....	.....	2.A FE	823,902	96.4200	794,406	823,902	823,902 .....	.....	.....	.....	.....	10.174	8.399	JAJ0	15,833	74,633	04/28/2021	07/21/2030
09261W-AL-8	Blackrock DLF IX CLO Ser 2020-1 CI E	4 .....	.....	.....	3.A FE	706,031	90.7700	640,865	706,031	706,031 .....	.....	.....	.....	.....	10.912	11.056	JAJ0	14,980	67,535	02/17/2021	07/21/2030
09261W-AN-4	Blackrock DLF IX CLO Ser 2020-1 CI W	4 .....	.....	.....	4.B FE	1,411,949	81.6000	1,152,151	1,411,949	1,411,949 .....	.....	.....	.....	.....	2.500	2.508	JAJ0	7,060	39,648	12/21/2020	07/21/2030
12511Q-AB-5	CGG Receivables Trust LBASS Ser 2023-2 CI A2	4 .....	.....	.....	1.A FE	6,499,869	101.6740	6,608,830	6,500,000	6,499,856 .....	.....	(14) .....	.....	.....	6.280	6.364	MON	19,276	34,017	11/07/2023	04/14/2032
12598W-AA-0	COLT Funding LLC Ser 23-4 CI A1	4 .....	.....	.....	1.A FE	34,746,192	101.8470	35,388,178	34,746,275	34,744,782 .....	.....	(1,409) .....	.....	.....	7.163	7.219	MON	207,406	414,813	11/02/2023	10/25/2068
12665*-AA-9	CVS Caremark CTL Wells Fargo Bk NW	4 .....	.....	.....	2.B	1,835,756	109.9190	2,017,839	1,835,756	1,835,756 .....	.....	(218,999) .....	.....	.....	7.870	8.000	MON	8,428	447,476	09/30/2009	10/10/2031
126650-BS-8	CVS Health Corp LBASS PTC NT	1 .....	.....	.....	2.B FE	2,079,479	105.6810	1,728,839	1,635,904	1,845,956 .....	.....	(25,714) .....	.....	.....	7.507	4.220	MON	7,164	122,808	07/15/2014	01/10/2032
12665U-AA-2	CVS Health Corp ABS PTC NT	1 .....	.....	.....	2.B FE	3,361,269	93.3110	3,361,269	3,361,269	3,361,269 .....	.....	.....	.....	.....	4.704	4.750	MON	9,223	158,114	12/11/2013	01/10/2036
12714*-AC-2	CTL Tr CTL Ser A 2019-3 Boston U LDN	4 .....	.....	.....	1.D	22,538,580	91.9700	20,728,777	22,538,580	22,538,580 .....	.....	.....	.....	.....	3.789	3.819	MON	37,955	852,059	04/24/2019	06/15/2035
14309Y-BW-3	Carlyle Global Mrkt Strat CLO Ser 2012-4A CI CR3	4 .....	.....	.....	1.F FE	4,600,000	99.9050	4,595,648	4,600,000	4,600,000 .....	.....	.....	.....	.....	8.274	7.404	JAJ0	74,002	353,714	09/07/2021	04/22/2032
14315G-AN-5	Carlyle Global Market Strat CLO Ser 2020-2A CI A2R .....	.....	.....	.....	1.A FE	37,250,000	99.9940	37,247,728	37,250,000	37,250,000 .....	.....	.....	.....	.....	6.780	6.026	JAJ0	477,036	2,323,227	11/05/2021	01/25/2035
14315G-AQ-8	Carlyle Global Market Strat CLO Ser 2020-2A CI A2R	4 .....	.....	.....	1.C FE	14,250,000	99.4220	14,167,607	14,250,000	14,250,000 .....	.....	.....	.....	.....	7.240	6.585	JAJ0	194,872	955,212	11/05/2021	01/25/2035

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14315G-AS-4	Carlyle Global Market Strat CLO Ser 2020-2A CI BR			4	1.F FE	3,000,000	.98.9450	2,968,344	3,000,000	3,000,000					.7.640	7.019	JAJ0	43,292	213,264	11/05/2021	01/25/2035
14316M-AA-9	Carlyle Global Mrkt Strategies CLO Ser 2021-1A CI A1			4	1.A FE	9,850,000	.99.8380	9,834,033	9,850,000	9,850,000					.6.795	5.381	JAJ0	143,168	603,881	02/02/2021	04/15/2034
14316M-AC-5	Carlyle Global Mrkt Strategies CLO Ser 2021-1A CI A2			4	1.C FE	5,750,000	.99.3830	5,714,511	5,750,000	5,750,000					.7.105	5.903	JAJ0	87,388	370,542	02/02/2021	04/15/2034
14316M-AE-1	Carlyle Global Mrkt Strategies CLO Ser 2021-1A CI B			4	1.F FE	850,000	.98.6310	838,367	850,000	850,000					.7.455	6.298	JAJ0	13,554	57,784	02/02/2021	04/15/2034
14317G-AL-7	Carlyle Global Market Strat CLO Ser 2022-6A CI AR			4	1.A FE	32,100,000	100.3000	32,196,140	32,100,000	32,100,000					.7.080	7.142	JAJ0	429,200		10/10/2023	10/25/2036
14317G-AN-3	Carlyle Global Market Strat CLO Ser 22-6A CI BR			4	1.C FE	4,100,000	100.1210	4,104,957	4,100,000	4,100,000					.7.780	7.855	JAJ0	60,241		10/10/2023	10/25/2036
14317V-AQ-3	Carlyle Global Mrkt Strat CLO Ser 2019-4A CI A11R			4	1.A FE	13,000,000	100.0160	13,002,041	13,000,000	13,000,000					.6.975	5.736	JAJ0	193,957	791,516	01/31/2022	04/15/2035
14317V-AW-0	Carlyle Global Mrkt Strat CLO Ser 2019-4A CI BR			4	1.F FE	2,750,000	.98.5370	2,709,773	2,750,000	2,750,000					.7.805	7.292	JAJ0	45,911	190,515	01/31/2022	04/15/2035
14317X-AQ-9	Caryle US CLO Ltd CLO Ser 2020-1A CI A1AR			4	1.A FE	4,900,000	.99.9980	4,899,922	4,900,000	4,900,000					.6.847	5.847	JAJ0	68,037	305,151	07/14/2021	07/20/2034
14317X-AU-0	Caryle US CLO Ltd CLO Ser 2020-1A CI A2R			4	1.C FE	6,750,000	.99.7220	6,731,215	6,750,000	6,750,000					.7.327	6.325	JAJ0	100,294	453,210	07/14/2021	07/20/2034
14318L-AA-9	Carlyle Global Mrkt Strat CLO Ser 22-5A CI A1			4	1.A FE	10,550,000	100.8260	10,637,101	10,550,000	10,550,000					.7.594	7.663	JAJ0	173,583	777,727	08/05/2022	10/15/2035
	Carlyle Global Mkt Strategies CLO Ser 2022-5A CI B																				
14318L-AC-5				4	1.C FE	12,050,000	100.4510	12,104,358	12,050,000	12,050,000					.8.494	8.581	JAJ0	218,918	1,007,298	08/05/2022	10/15/2035
14318L-AE-1	Carlyle Global Mrkt Strat CLO Ser 2022-5A CI C			4	1.F FE	2,100,000	100.8490	2,117,831	2,100,000	2,100,000					.9.444	9.551	JAJ0	42,970	197,435	08/05/2022	10/15/2035
14688G-AB-0	Carvana Auto Receivables Trust Ser 23-P3 CI A2			4	1.A FE	316,975	100.1350	317,427	317,000	316,983		8			.6.090	6.176	MON	1,126	6,167	08/07/2023	11/10/2026
149791-AP-0	Cayuga Park CLO CLO Ser 2020-1A CI AR			4	1.A FE	43,500,000	.99.8030	43,414,305	43,500,000	43,500,000					.6.784	5.651	JAJ0	623,038	2,666,171	06/28/2021	07/17/2034
149791-AS-4	Cayuga Park CLO CLO Ser 2020-1A CI B1R			4	1.C FE	5,900,000	.99.6120	5,877,120	5,900,000	5,900,000					.7.314	6.343	JAJ0	91,105	393,323	06/28/2021	07/17/2034
	CBA SmlI Balance Comm Mtg Tr LBASS Frnch Ln Ser																				
149837-AA-4	2006-1A CIA			4	5.A FE	138,401	.75.0930	261,525	348,270	138,401					.5.970	19.026	MON	347	11,227	04/24/2006	06/25/2038
15032E-AS-8	Cedar Funding Ltd CLO Ser 2017-8A CI CR			4	1.F FE	13,000,000	.98.3170	12,781,158	13,000,000	13,000,000					.7.764	6.904	JAJ0	213,091	925,956	08/18/2021	10/17/2034
15033E-AA-6	Cedar Funding Ltd CLO Ser 2018-9A CI A1			4	1.A FE	3,422,045	.99.9150	3,439,771	3,442,701	3,435,329		1,476			.6.657	6.816	JAJ0	46,476	207,764	10/25/2018	04/20/2031
15033T-AN-5	Cedar Funding Ltd CLO Ser 2020-12A CI A1R			4	1.A FE	12,144,072	.99.7500	12,113,712	12,144,072	12,144,072					.6.770	5.913	JAJ0	155,292	756,177	10/29/2021	10/25/2034
15033T-AS-4	Cedar Funding Ltd CLO Ser 2020-12A CI BR			4	1.C FE	5,350,000	.98.7070	5,280,841	5,350,000	5,350,000					.7.240	6.503	JAJ0	73,163	358,623	10/29/2021	10/25/2034
15033T-AU-9	Cedar Funding Ltd CLO Ser 2020-12A CI CR			4	1.F FE	600,000	.98.0060	588,034	600,000	600,000					.7.590	6.889	JAJ0	8,602	42,349	10/29/2021	10/25/2034
15033X-AJ-5	Cedar Funding Ltd CLO Ser 2019-10A CI AR			4	1.A FE	54,000,000	.99.4510	53,703,324	54,000,000	54,000,000					.6.777	5.664	JAJ0	742,129	3,324,559	09/29/2021	10/20/2032
15033X-AL-0	Cedar Funding Ltd CLO Ser 2019-10A CI BR			4	1.C FE	14,000,000	.99.2140	13,889,918	14,000,000	14,000,000					.7.277	6.430	JAJ0	206,598	932,895	09/29/2021	10/20/2032
165183-CZ-5	Chesapeake Funding II ABS Ser 23-2A CI A1			4	1.A FE	2,574,165	100.8880	2,597,270	2,574,407	2,574,175		10			.6.160	6.246	MON	7,048	38,324	09/12/2023	10/15/2035
210795-PZ-7	Continental Airlines Inc LBASS EETC Ser 2012-1 CI A			1	2.B FE	2,030,214	.99.5390	1,915,248	1,924,116	1,935,454		(37,780)			.4.150	1.999	AO	17,745	79,851	04/23/2021	04/11/2024
22767D-AA-6	Crossroads Asset Trust ABS Ser 2022-A CI A			4	1.A FE	1,518,189	100.3270	1,523,180	1,518,209	1,518,192		7			.6.350	6.436	MON	2,946	96,138	12/16/2022	04/21/2031
236057-AA-3	Danby Park CLO, Ltd CLO Ser 2022-1A CI A1A			4	1.A FE	8,150,000	100.6830	8,205,648	8,150,000	8,150,000					.7.512	7.577	JAJ0	119,043	528,791	10/13/2022	10/21/2035
236057-AC-9	Danby Park CLO, Ltd CLO Ser 2022-1A CI B			4	1.C FE	2,800,000	100.1610	2,804,514	2,800,000	2,800,000					.8.362	8.444	JAJ0	45,526	203,884	10/13/2022	10/21/2035
236057-AE-5	Danby Park CLO, Ltd CLO Ser 2022-1A CI C			4	1.F FE	1,100,000	100.7850	1,108,636	1,100,000	1,100,000					.9.362	9.464	JAJ0	20,024	90,364	10/13/2022	10/21/2035
247361-ZV-3	Delta Airlines Inc PTC Ser 2020-AA			1	1.E FE	13,363,189	.88.7980	11,866,298	13,363,189	13,363,189					.2.000	2.000	JD	15,590	267,264	03/04/2020	12/10/2029
247361-ZW-1	Delta Airlines Inc PTC Ser 2020-A			1	2.A FE	7,931,429	.88.0070	6,980,204	7,931,429	7,931,429					.2.500	2.500	JD	11,567	198,286	03/04/2020	12/10/2029
25216B-AB-8	Dext ABS Ser 23-1 CI A2			4	1.A FE	9,499,148	100.2820	9,526,800	9,500,000	9,499,453		305			.5.990	6.070	MON	25,291	395,174	03/31/2023	03/15/2032
254683-CZ-6	Discover Card Mstr Tr Ser 23-A2 CI A			4	1.A FE	14,615,914	100.7270	14,838,109	14,731,000	14,629,362		13,447			.4.930	5.287	MON	32,277	242,079	08/23/2023	06/15/2028
26251C-AQ-7	Dryden Senior Loan Fund CLO Ser 2018-61A CI A1R			4	1.A FE	500,000	.99.9780	499,892	500,000	500,000					.6.654	4.996	JAJ0	7,024	30,033	03/03/2021	01/17/2032
26252V-AU-5	Dryden Senior Loan Fund CLO Ser 2020-77A CI BR			4	1.C FE	10,500,000	.99.3310	10,429,724	10,500,000	10,500,000					.7.327	6.033	FIAN	89,761	721,783	05/14/2021	05/20/2034
26252V-AW-1	Dryden Senior Loan Fund CLO Ser 2020-77A CI CR			4	1.F FE	7,500,000	.98.0580	7,354,350	7,500,000	7,500,000					.7.527	6.279	FIAN	65,865	530,726	05/14/2021	05/20/2034
26252W-AU-3	Dryden Senior Loan Fund CLO Ser 2019-76A CI A1R			4	1.A FE	1,300,000	.99.8660	1,298,261	1,300,000	1,300,000					.6.827	5.971	JAJ0	17,998	80,695	10/15/2021	10/20/2034
26252W-AW-9	Dryden Senior Loan Fund CLO Ser 2019-76A CI BR			4	1.C FE	4,500,000	.98.9430	4,452,440	4,500,000	4,500,000					.7.277	6.567	JAJ0	66,407	299,859	10/15/2021	10/20/2034
26252W-AY-5	Dryden Senior Loan Fund CLO Ser 2019-76A CI CR			4	1.F FE	1,700,000	.98.4920	1,674,359	1,700,000	1,700,000					.7.677	7.014	JAJ0	26,466	120,175	10/15/2021	10/20/2034
26252W-BC-2	Dryden Senior Loan Fund CLO Ser 2019-76A CI A2R			4	1.A FE	4,650,000	100.0950	4,654,422	4,650,000	4,650,000					.7.077	6.219	JAJ0	66,734	300,425	10/15/2021	10/20/2034

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26253E-AP-3	Dryden Senior Loan Fund CLO Ser 2022-113A A1R	4 .....	.....	.....	1.A FE	19,050,000	100.1600	19,080,385	19,050,000	19,050,000 .....	.....	.....	.....	.....	7.046	7.097	JAJ0	272,174 .....	.....	09/14/2023	10/20/2035
26253L-AA-0	Dryden Senior Loan Fund CLO Ser 2020-78A CI A	4 .....	.....	.....	1.A FE	32,000,000	100.0260	32,008,352	32,000,000	32,000,000 .....	.....	.....	.....	.....	6.844	4.724	JAJ0	462,380	1,983,770	02/21/2020	04/17/2033
26253L-AC-6	Dryden Senior Loan Fund CLO Ser 2020-78A CI B	4 .....	.....	.....	1.C FE	8,000,000	99.2340	7,938,680	8,000,000	8,000,000 .....	.....	.....	.....	.....	7.164	5.402	JAJ0	120,999	521,898	02/21/2020	04/17/2033
29001Y-AA-1	Elmwood CLO 22 Ltd CLO Ser 2023-1A CI A	4 .....	.....	.....	1.A FE	51,300,000	100.2860	51,446,923	51,300,000	51,300,000 .....	.....	.....	.....	.....	7.203	7.258	JAJ0	780,066	1,962,980	02/08/2023	04/17/2036
29001Y-AC-7	Elmwood CLO 22 Ltd CLO Ser 2023-1A CI B	4 .....	.....	.....	1.C FE	1,950,000	100.3810	1,957,430	1,950,000	1,950,000 .....	.....	.....	.....	.....	7.603	7.666	JAJ0	31,298	78,993	02/08/2023	04/17/2036
29003Y-AA-9	Elmwood CLO 23 Ltd Ser 23-2A CL A	4 .....	.....	.....	1.A FE	21,350,000	100.1760	21,387,597	21,350,000	21,350,000 .....	.....	.....	.....	.....	7.194	7.252	JAJ0	328,510	725,328	03/13/2023	04/16/2036
293601-AC-4	Ent Auto Receivables Trust Ser 23-1A CI A2	4 .....	.....	.....	1.A FE	3,685,711	100.2740	3,696,096	3,686,000	3,685,820 .....	.....	108 .....	.....	.....	6.220	6.310	MON	9,553	48,401	09/26/2023	08/16/2027
30166T-AB-9	Exeter Automobile Rec Trust Ser 23-4A CL A2	4 .....	.....	.....	1.A FE	2,249,954	100.0440	2,250,997	2,250,000	2,249,965 .....	.....	10 .....	.....	.....	6.070	6.151	MON	6,070	39,834	08/22/2023	12/15/2025
30166T-AC-7	Exeter Automobile Rec Trust Ser 23-4A CL A3	4 .....	.....	.....	1.A FE	3,699,792	100.2210	3,708,192	3,700,000	3,699,824 .....	.....	32 .....	.....	.....	6.060	6.142	MON	9,965	65,398	08/22/2023	09/15/2026
30166T-AD-5	Exeter Automobile Rec Trust Ser 23-4A CL B	4 .....	.....	.....	1.C FE	12,249,217	100.6630	12,331,205	12,250,000	12,249,270 .....	.....	53 .....	.....	.....	6.310	6.397	MON	34,354	225,451	08/22/2023	10/15/2027
30260G-AA-4	FIC Funding LLC LBASS Ser 2021-1A CI A	4 .....	.....	.....	1.A FE	87,843	98.0820	86,162	87,846	87,846 .....	.....	1 .....	.....	.....	1.130	1.135	MON	39	993	04/06/2021	04/15/2033
38136N-AQ-9	GoldenTree Ln Mgt CLO Ser 2020-8A CI AR	4 .....	.....	.....	1.A FE	18,100,000	100.1950	18,135,367	18,100,000	18,100,000 .....	.....	.....	.....	.....	6.566	6.404	JAJ0	240,984	1,123,519	08/04/2021	10/20/2034
38136N-AS-5	GoldenTree Ln Mgt CLO Ser 2020-8A CI BR	4 .....	.....	.....	1.C FE	8,250,000	99.5320	8,211,390	8,250,000	8,250,000 .....	.....	.....	.....	.....	7.277	7.062	JAJ0	121,745	549,742	08/04/2021	10/20/2034
38136N-AU-0	GoldenTree Ln Mgt CLO Ser 2020-8A CI CR	4 .....	.....	.....	1.F FE	4,500,000	99.3260	4,469,670	4,500,000	4,500,000 .....	.....	.....	.....	.....	7.677	7.474	JAJ0	70,057	318,109	08/04/2021	10/20/2034
38138J-AC-7	GoldenTree Ln Mgt CLO Ser 2021-9A CI A	4 .....	.....	.....	1.A FE	2,400,000	99.9000	2,397,600	2,400,000	2,400,000 .....	.....	.....	.....	.....	6.747	5.092	JAJ0	32,837	147,028	01/22/2021	01/20/2033
38138J-AE-3	GoldenTree Ln Mgt CLO Ser 2021-9A CI B	4 .....	.....	.....	1.C FE	3,700,000	99.5030	3,681,604	3,700,000	3,700,000 .....	.....	.....	.....	.....	7.177	5.927	JAJ0	53,851	242,799	01/22/2021	01/20/2033
38138J-AG-8	GoldenTree Ln Mgt CLO Ser 2021-9A CI C	4 .....	.....	.....	1.F FE	1,700,000	98.2190	1,669,715	1,700,000	1,700,000 .....	.....	.....	.....	.....	7.477	6.290	JAJ0	25,776	116,727	01/22/2021	01/20/2033
38218D-AA-7	Goodgreen Trust LBASS Ser 2019-1A CI A	4 .....	.....	.....	1.C FE	1,192,466	90.8270	1,028,164	1,132,006	1,182,816 .....	.....	6,414 .....	.....	.....	3.860	3.437	MON	1,942	43,696	08/01/2019	10/15/2054
38218G-AA-0	Goodgreen Trust LBASS Ser 2018-1A CI A	4 .....	.....	.....	1.A FE	494,515	87.2380	410,977	471,101	491,491 .....	.....	2,279 .....	.....	.....	3.930	3.546	MON	823	18,514	08/01/2019	10/15/2053
38742Z-AB-4	SCFGP 2023-1A B ABS Se 23-1A CI A2	4 .....	.....	.....	1.A FE	11,548,495	101.1410	11,681,809	11,550,000	11,548,624 .....	.....	129 .....	.....	.....	6.510	6.606	MON	22,975	133,672	10/11/2023	05/20/2030
38742Z-AD-0	SCFGP 2023-1A B ABS Se 23-1A CI B	4 .....	.....	.....	1.C FE	10,291,370	102.9140	10,291,370	10,000,000	9,997,403 .....	.....	57 .....	.....	.....	6.620	6.718	MON	20,228	117,689	10/11/2023	04/20/2033
40171B-AA-2	Guggenheim Corp Funding CLO Ser 23-6A CI A	4 .....	.....	.....	1.A FE	2,500,000	99.7490	2,493,727	2,500,000	2,500,000 .....	.....	.....	.....	.....	7.878	7.943	JAJ0	6,018 .....	.....	11/21/2023	01/25/2036
44328J-AA-9	HPSRP 2023-1A A1 Ser 23-1A CI A1	4 .....	.....	.....	1.A FE	30,100,000	99.7750	30,032,245	30,100,000	30,100,000 .....	.....	.....	.....	.....	7.994	6.505	JAJ0	1,326,265 .....	.....	05/15/2023	07/15/2035
46604C-AA-4	Ivy Hill Middle Market Credit CLO Ser 20A CI A	4 .....	.....	.....	1.A FE	6,300,000	98.8550	6,227,878	6,300,000	6,300,000 .....	.....	.....	.....	.....	7.794	6.772	JAJ0	106,386	292,515	02/13/2023	04/15/2035
50190K-AA-8	LCM Ltd Partnership CLO Ser 40A CI A	4 .....	.....	.....	1.A FE	22,300,000	100.5320	22,418,614	22,300,000	22,300,000 .....	.....	.....	.....	.....	7.594	7.663	JAJ0	362,207	1,339,971	11/04/2022	01/15/2036
50190K-AC-4	LCM Ltd Partnership CLO Ser 40A CI B1	4 .....	.....	.....	1.C FE	11,100,000	100.3620	11,140,138	11,100,000	11,100,000 .....	.....	.....	.....	.....	8.394	8.479	JAJ0	201,873	741,968	11/04/2022	01/15/2036
50190K-AE-0	LCM Ltd Partnership CLO Ser 40A CI C	4 .....	.....	.....	1.F FE	4,550,000	100.6340	4,578,824	4,550,000	4,550,000 .....	.....	.....	.....	.....	9.394	9.500	JAJ0	91,421	342,562	11/04/2022	01/15/2036
50202C-AA-2	LCM Ltd Partnership CLO Ser 33A CI A	4 .....	.....	.....	1.A FE	15,362,450	99.5850	15,634,892	15,700,000	15,419,528 .....	.....	57,078 .....	.....	.....	6.817	7.405	JAJ0	217,040	523,544	04/20/2023	07/20/2034
50202C-AC-8	LCM Ltd Partnership CLO Ser 33A CI B	4 .....	.....	.....	1.C FE	3,468,600	98.9130	3,560,882	3,600,000	3,484,214 .....	.....	15,614 .....	.....	.....	7.327	8.164	JAJ0	53,490	129,381	04/20/2023	07/20/2034
50203C-AA-1	LCM Ltd Partnership CLO Ser 34A CI A1	4 .....	.....	.....	1.A FE	3,392,235	99.6020	3,466,074	3,500,000	3,453,703 .....	.....	53,838 .....	.....	.....	6.847	7.307	JAJ0	48,598	217,965	07/25/2022	10/20/2034
50203C-AC-7	LCM Ltd Partnership CLO Ser 34A A2	4 .....	.....	.....	1.A FE	7,692,000	99.0040	7,920,304	8,000,000	7,725,443 .....	.....	33,443 .....	.....	.....	7.027	7.939	JAJ0	114,000	275,514	05/17/2023	10/20/2034
50203C-AG-8	LCM Ltd Partnership CLO Ser 34A CI C	4 .....	.....	.....	1.F FE	4,450,000	97.8430	4,354,014	4,450,000	4,450,000 .....	.....	.....	.....	.....	7.677	6.828	JAJ0	69,278	314,575	08/19/2021	10/20/2034
50204H-AQ-4	LCM Ltd Partnership CLO Ser 38A A1AR	4 .....	.....	.....	1.A FE	15,000,000	99.8260	14,973,825	15,000,000	15,000,000 .....	.....	.....	.....	.....	7.144	7.208	JAJ0	229,199	115,118	08/24/2023	10/15/2036
50204H-AW-1	LCM Ltd Partnership CLO Ser 38A B1R	4 .....	.....	.....	1.C FE	4,975,000	99.8220	4,966,135	4,975,000	4,975,000 .....	.....	.....	.....	.....	7.994	8.073	JAJ0	85,063	42,762	08/24/2023	10/15/2036
50204H-BA-8	LCM Ltd Partnership CLO Ser 38A CR	4 .....	.....	.....	1.F FE	2,300,000	98.5100	2,265,735	2,300,000	2,300,000 .....	.....	.....	.....	.....	8.494	8.584	JAJ0	41,785	21,015	08/24/2023	10/15/2036
50204N-AJ-7	LCM Ltd Partnership CLO Ser 39A CI C	4 .....	.....	.....	1.F FE	6,300,000	100.3150	6,319,851	6,300,000	6,300,000 .....	.....	.....	.....	.....	9.394	9.493	JAJ0	126,582	549,988	08/24/2023	10/15/2034
54929J-AC-7	Lucali CLO Ltd CLO Ser 2020-1A CI A	4 .....	.....	.....	1.A FE	1,400,000	100.0390	1,400,546	1,400,000	1,400,000 .....	.....	.....	.....	.....	6.865	4.848	JAJ0	20,558	86,822	11/23/2020	01/15/2033
54929J-AE-3	Lucali CLO Ltd CLO Ser 2020-1A CI B	4 .....	.....	.....	1.C FE	1,550,000	99.4040	1,540,754	1,550,000	1,550,000 .....	.....	.....	.....	.....	7.255	5.711	JAJ0	24,054	102,236	11/23/2020	01/15/2033
551925-AA-8	M&T Equipment Notes Ser 23-1A CI A2	4 .....	.....	.....	1.A FE	12,499,554	100.2200	12,527,538	12,500,000	12,499,645 .....	.....	91 .....	.....	.....	6.090	6.171	MON	33,833	251,635	08/08/2023	07/15/2030
55286G-AA-1	MFRA Trust Ser 23-INW1 CI A1	4 .....	.....	.....	1.A FE	279,998	99.0210	276,780	279,518	279,940 .....	.....	(58) .....	.....	.....	5.920	5.912	MON	1,379	9,653	05/04/2023	02/25/2058
557910-AA-4	Madison Park Funding LTD CLO Ser 2022-60A CI A1	4 .....	.....	.....	1.A FE	53,750,000	100.7250	54,139,419	53,750,000	53,750,000 .....	.....	.....	.....	.....	7.578	7.638	JAJ0	769,400	3,215,808	11/28/2022	10/25/2035
557910-AE-6	Madison Park Funding LTD CLO Ser 22-60A CI B	4 .....	.....	.....	1.C FE	13,450,000	100.4010	13,503,881	13,450,000	13,450,000 .....	.....	.....	.....	.....	8.371	8.446	JAJ0	213,196	894,367	11/28/2022	10/25/2035
55820J-BC-3	Madison Park Funding Ltd CLO Ser 2016-21A CI AAPR	4 .....	.....	.....	1.A FE	28,000,000	99.9650	27,990,284	28,000,000	28,000,000 .....	.....	.....	.....	.....	6.735	5.644	JAJ0	403,380	1,699,629	10/26/2021	10/15/2032
55820J-BG-4	Madison Park Funding Ltd CLO Ser 2016-21A CI A2RR	4 .....	.....	.....	1.C FE	28,000,000	99.4890	27,856,836	28,000,000	28,000,000 .....	.....	.....	.....	.....	7.305	6.489	JAJ0	437,517	1,861,002	10/26/2021	10/15/2032
55820J-BJ-8	Madison Park Funding Ltd CLO Ser 2016-21A CI BRR	4 .....	.....	.....	1.F FE	1,750,000	99.9240	1,748,663	1,750,000	1,750,000 .....	.....	.....	.....	.....	7.855	7.068	JAJ0	29,404	126,045	10/26/2021	10/15/2032 ..

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55822N-AA-7	Madison Park Funding Ltd CLO Ser 2023-61A CI A	4			1.A Z	23,555,000	100.0000	23,555,000	23,555,000	23,555,000					7.146	7.202	JAJ0			11/22/2023	01/20/2037
55822N-AE-9	Madison Park Funding Ltd CLO Ser 2023-61A CI B	4			1.C FE	5,500,000	100.0000	5,500,000	5,500,000	5,500,000					7.816	7.883	JAJ0			11/22/2023	01/20/2037
55952M-AA-1	Magnetite CLO Ltd CLO Ser 2023-34A CI A	4			1.A FE	44,650,000	100.4770	44,863,114	44,650,000	44,650,000					7.236	7.287	JAJ0	657,853	2,047,672	01/18/2023	04/20/2036
55952M-AC-7	Magnetite CLO Ltd CLO Ser 2023-34A CI B	4			1.C FE	3,450,000	99.9440	3,448,082	3,450,000	3,450,000					7.916	7.979	JAJ0	55,378	172,407	01/18/2023	04/20/2036
55955E-AL-2	Magnetite CLO Ltd CLO Ser 2020-27A CI AR	4			1.A FE	25,200,000	99.8630	25,165,476	25,200,000	25,200,000					6.817	5.811	JAJ0	348,371	1,561,681	08/25/2021	10/20/2034
55955E-AN-8	Magnetite CLO Ltd CLO Ser 2020-27A CI BR	4			1.C FE	4,550,000	99.1930	4,513,272	4,550,000	4,550,000					7.227	6.368	JAJ0	66,683	300,884	08/25/2021	10/20/2034
55955E-AQ-1	Magnetite CLO Ltd CLO Ser 2020-27A CI CR	4			1.F FE	2,300,000	98.9470	2,275,776	2,300,000	2,300,000					7.527	6.719	JAJ0	35,107	159,091	08/25/2021	10/20/2034
55955L-AJ-1	Magnetite CLO Ltd CLO Ser 2020-28A CI AR	4			1.A FE	10,850,000	99.8070	10,829,060	10,850,000	10,850,000					6.807	5.969	JAJ0	149,773	671,290	10/27/2021	01/20/2035
55955L-AL-6	Magnetite CLO Ltd CLO Ser 2020-28A CI BR	4			1.C FE	3,350,000	99.4620	3,331,977	3,350,000	3,350,000					7.277	6.517	JAJ0	49,436	223,228	10/27/2021	01/20/2035
55955L-AN-2	Magnetite CLO Ltd CLO Ser 2020-28A CI CR	4			1.F FE	600,000	98.9680	593,809	600,000	600,000					7.577	6.827	JAJ0	9,219	41,806	10/27/2021	01/20/2035
58940B-AE-6	Mercury Financial Credit Card LBASS Ser 2022 CI 1A				1.F FE	7,906,279	95.1520	7,612,168	8,000,000	7,966,758		32,595			2.500	2.944	MON	6,111	200,000	02/08/2022	09/21/2026
58949W-AB-9	Mid State Tr LBASS Ser 11 CI M1				2.B FE	172,751	98.5970	170,331	172,755	172,754					5.598	5.664	MON	430	9,671	06/18/2003	07/15/2038
62890Q-AB-1	NMEF 2023-A A2 ABS Ser 23-1 CI A1	4			1.A FE	15,499,936	101.1030	15,671,012	15,500,000	15,499,871		(66)			6.570	6.661	MON	39,603	243,273	09/12/2023	06/17/2030
62988J-AA-0	CTL NOAA Lease Finance Trust Sr Sec Nt	4			1.C IF	7,015,475	97.6140	6,848,106	7,015,475	7,015,475					5.096	5.150	MON	15,889	248,270	04/05/2023	03/15/2038
63080J-AA-5	NARA Caves Lease Tr CTL	4			1.B	2,384,846	100.3560	2,393,345	2,384,846	2,384,846					5.300	5.300		5,618	126,259	06/03/2010	09/15/2028
64133K-AL-5	Neuberger Berman CLO Ltd CLO Ser 2020-36A CI BR	4			1.C FE	5,250,000	99.2040	5,208,194	5,250,000	5,250,000					7.227	5.833	JAJ0	76,942	347,174	12/16/2020	04/20/2033
64133K-AU-5	Neuberger Berman CLO Ltd CLO Ser 2020-36A CI A1R	4			1.A FE	20,250,000	100.2620	20,303,116	20,250,000	20,250,000					6.927	5.186	JAJ0	284,458	1,277,506	12/16/2020	04/20/2033
64133R-AJ-5	Neuberger Berman CLO Ltd CLO Ser 2020-38A CI A1R	4			1.A FE	11,050,000	99.8940	11,038,331	11,050,000	11,050,000					6.817	5.786	JAJ0	152,758	684,785	09/27/2021	10/20/2035
64133R-AL-0	Neuberger Berman CLO Ltd Ser 2020-38A CI BR	4			1.C FE	7,700,000	99.7220	7,678,563	7,700,000	7,700,000					7.327	6.514	JAJ0	114,410	516,996	09/27/2021	10/20/2035
64133R-AN-6	Neuberger Berman CLO Ltd CLO Ser 2020-38A CI CR	4			1.F FE	4,650,000	99.2880	4,616,887	4,650,000	4,650,000					7.677	6.907	JAJ0	72,392	328,713	09/27/2021	10/20/2035
64135F-AA-8	Neuberger Berman CLO Ltd CLO Ser 2022-52A CI A1A	4			1.A FE	13,150,000	101.0500	13,288,075	13,150,000	13,150,000					7.598	7.668	JAJ0	191,513	807,323	11/10/2022	10/24/2035
64135F-AE-0	Neuberger Berman CLO Ltd CLO Ser 2022-52A CI B	4			1.C FE	5,100,000	100.4000	5,120,400	5,100,000	5,100,000					8.448	8.534	JAJ0	82,584	350,315	11/10/2022	10/24/2035
64135F-AJ-9	Neuberger Berman CLO Ltd CLO Ser B 2022-52A CI C	4			1.F FE	2,500,000	100.7510	2,518,785	2,500,000	2,500,000					9.298	9.402	JAJ0	44,555	189,963	11/10/2022	10/24/2035
66981F-AC-4	AMSR Trust Ser 20-SFR4 CI C	4			1.E FE	5,447,578	92.7470	5,564,814	6,000,000	5,480,295			32,717		1.856	6.828	MON	9,280	9,280	11/13/2023	11/17/2037
67117A-AA-4	OHA Credit Partners Ltd CLO Ser 2023-14A CI A	4			1.A FE	27,200,000	99.9930	27,198,205	27,200,000	27,200,000					7.156	7.209	JAJ0	394,704	1,166,541	01/31/2023	04/20/2036
67117A-AE-6	OHA Credit Partners Ltd CLO Ser 2023-14A CI B	4			1.C FE	4,200,000	100.3610	4,215,158	4,200,000	4,200,000					7.656	7.718	JAJ0	65,205	192,961	01/31/2023	04/20/2036
674921-AB-7	OCCL 2023-1A A2 Ser 23-1A CI A2	4			1.A FE	6,799,323	100.3240	6,822,012	6,800,000	6,799,421			98		6.230	6.320	MON	18,828	91,789	09/22/2023	04/15/2027
68267E-AA-2	OmniMain Direct Auto Rec Tr LBASS Ser 2019-1A CI A	4			1.A FE	4,999,143	98.1640	4,908,180	5,000,000	4,999,818			138		3.630	3.661	MON	8,571	181,500	03/12/2019	09/14/2027
691204-AA-9	Owl Rock Ltd CLO Ser 2020-30A CI A1L	4			1.A FE	25,000,000	99.4480	24,862,050	25,000,000	25,000,000					7.477	5.007	JAJ0	379,064	1,716,578	03/06/2020	04/20/2032
69121C-AA-0	Owl Rock CLO VIII, LLC CLO Ser 22-8A CI AT	4			1.A FE	7,800,000	99.8280	7,786,600	7,800,000	7,800,000					7.867	7.941	FIAN	71,591	624,773	09/21/2022	11/20/2034
69121M-AA-8	Owl Rock CLO OR Ser 23-14A CI A	4			1.A FE	1,500,000	99.9750	1,499,631	1,500,000	1,500,000					7.816	7.886	JAJ0	13,352		11/07/2023	10/20/2035
69121X-AA-4	Owl Rock CLO VIII, LLC CLO Ser 2019-1A CI ANR	4			1.A Z	11,750,000	100.0000	11,750,000	11,750,000	11,750,000					7.767	7.838	FIAN			12/08/2023	02/20/2036
69122D-AA-7	Owl Rock Ltd CLO Ser 2019-1A CI A	4			1.A FE	3,239,235	99.7790	3,232,089	3,239,235	3,239,235					7.477	4.598	FIAN	28,258	227,699	04/25/2019	05/20/2031
73019J-AD-4	PNC Equip Finc LLC LBASS Priv PI Nt Ser D	4			1.D	1,066,800	95.4790	1,018,575	1,066,800	1,066,800					3.050	3.050	INN	4,158	32,611	11/15/2012	11/15/2027
74041E-AA-9	Preferred Term Sec Ltd VI LBASS Mezz Nt PTP	4			1.G FE	213,874	72.9440	2,809,622	3,851,746	213,874					6.646	68.541	MJSD	4,267	244,857	06/25/2012	03/23/2035
74042C-AA-6	Preferred Term Sec Ltd LBASS Sr Nt CI A-1 PTP	4			1.A FE	1,360,339	90.9780	1,823,357	2,004,182	1,538,301			10,691		6.441	11.195	MJSD	3,586	124,274	10/02/2012	03/22/2038
74042H-AC-1	Preferred Term Sec Ltd LBASS XIX Nt CI B PTP	4			1.E FE	2,597,406	76.9040	1,997,212	2,597,019	2,597,177			(11)		6.246	6.293	MJSD	4,506	153,344	03/23/2006	12/22/2035
74042J-AA-9	Preferred Term Sec Ltd LBASS XXI Nt Ser A-1 PTP	4			1.A FE	1,253,194	93.1810	1,253,194	1,253,194	1,253,194					5.735	5.775	MJSD	1,996	70,719	02/17/2006	03/22/2038
74980E-AQ-1	RRAM CLO Ser 2019-7A CI A1AB	4			1.A FE	20,500,000	100.2060	20,542,251	20,500,000	20,500,000					6.995	6.303	JAJ0	306,732	1,252,306	02/02/2022	01/15/2037
74980E-AS-7	RR LTD CLO Ser 2019-7A CI A2B	4			1.C FE	24,350,000	99.3030	24,180,183	24,350,000	24,350,000					7.505	6.921	JAJ0	390,900	1,613,060	02/02/2022	01/15/2037
74980F-AE-5	RR LTD CLO Ser 2020-8A CI A1B	4			1.A FE	15,000,000	100.0240	15,003,645	15,000,000	15,000,000					7.105	5.268	JAJ0	227,967	966,632	02/18/2020	04/15/2033
74980F-AG-0	RR LTD CLO Ser 2020-8A CI A2A	4			1.B FE	30,250,000	99.6030	30,129,787	30,250,000	30,250,000					7.225	5.406	JAJ0	467,499	1,986,078	02/18/2020	04/15/2033
74980F-AJ-4	RR LTD CLO Ser 2020-8A CI A2B	4			1.C FE	5,000,000	99.8820	4,994,090	5,000,000	5,000,000					7.405	5.626	JAJ0	79,197	337,377	02/18/2020	04/15/2033
74989M-AA-9	RR LTD CLO Ser 2023-26A CI A1	4			1.A FE	23,900,000	100.6080	24,045,288	23,900,000	23,900,000					7.174	6.116	JAJ0	371,487	971,772	02/17/2023	04/15/2038

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75000H-AL-8	RR Ltd Ser 22-24A CI A1AR .....	.....	.....	.....	.. 1.A FE	1,300,000	..99.7450	1,296,679	1,300,000	1,300,000	.....	.....	.....	.....	..7.124	..7.184	JAJ0	2,830	.....	11/15/2023	01/15/2036
75000H-AQ-7	RR Ltd Ser 22-24A CI A2R .....	.....	.....	.....	.. 1.B FE	800,000	..99.6190	796,952	800,000	800,000	.....	.....	.....	.....	..7.794	..7.867	JAJ0	1,905	.....	11/15/2023	01/15/2036
75000K-AA-5	RR Ltd QLO Ser 2023-25A CI A1 .....	.....	4	.....	.. 1.A FE	26,350,000	100.1210	26,381,857	26,350,000	26,350,000	.....	.....	.....	.....	..7.194	..5.792	JAJ0	410,710	1,117,840	02/01/2023	04/15/2036
75000K-AC-1	RR Ltd QLO Ser 2023-25A CI A2 .....	.....	4	.....	.. 1.C FE	10,250,000	100.1610	10,266,523	10,250,000	10,250,000	.....	.....	.....	.....	..7.894	..6.595	JAJ0	175,310	479,079	02/01/2023	04/15/2036
75620T-AW-8	Recette CLO LLC QLO Ser 2015-1A CI ARR .....	.....	4	.....	.. 1.A FE	4,450,000	..99.5510	4,430,015	4,450,000	4,450,000	.....	.....	.....	.....	..6.757	..5.316	JAJ0	60,976	273,066	02/16/2021	04/20/2034
75620T-AX-6	Recette CLO LLC QLO Ser 2015-1A CI BRR .....	.....	4	.....	.. 1.C FE	300,000	..98.7140	296,142	300,000	300,000	.....	.....	.....	.....	..7.077	..5.836	JAJ0	4,305	19,382	02/16/2021	04/20/2034
75620T-AY-4	Recette CLO LLC QLO Ser 2015-1A CI CRR .....	.....	4	.....	.. 1.F FE	1,200,000	..97.5390	1,170,470	1,200,000	1,200,000	.....	.....	.....	.....	..7.427	..6.222	JAJ0	18,073	81,787	02/16/2021	04/20/2034
758465-BA-5	Reese Park CLO Ltd QLO Ser 2020-1A CI AR .....	.....	4	.....	.. 1.A FE	38,500,000	..99.9380	38,475,976	38,500,000	38,500,000	.....	.....	.....	.....	..6.785	..5.931	JAJ0	558,765	2,356,453	11/08/2021	10/15/2034
758465-BC-1	Reese Park CLO Ltd QLO Ser 2020-1A CI BR .....	.....	4	.....	.. 1.C FE	13,200,000	..99.7420	13,165,931	13,200,000	13,200,000	.....	.....	.....	.....	..7.305	..6.580	JAJ0	206,258	877,330	11/08/2021	10/15/2034
758465-BE-7	Reese Park CLO Ltd QLO Ser 2020-1A CI CR .....	.....	4	.....	.. 1.F FE	1,250,000	..99.2430	1,240,538	1,250,000	1,250,000	.....	.....	.....	.....	..7.655	..6.972	JAJ0	20,468	87,504	11/08/2021	10/15/2034
76761R-AY-5	Riserva CLO Ltd QLO Ser 2016-3A CI ARR .....	.....	4	.....	.. 1.A FE	2,149,245	..99.7500	2,143,872	2,149,245	2,149,245	.....	.....	.....	.....	..6.717	..5.265	JAJ0	30,074	131,082	03/01/2021	01/18/2034
76761R-AC-2	Riserva CLO Ltd QLO Ser 2016-3A CI CRR .....	.....	4	.....	.. 1.F FE	2,149,247	..97.9640	2,105,482	2,149,247	2,149,247	.....	.....	.....	.....	..7.457	..6.246	JAJ0	33,388	147,208	03/01/2021	01/18/2034
78108Y-AL-6	RR LTD QLO Ser 2017-1A CI A1AB .....	.....	4	.....	.. 1.A FE	1,346,100	..99.8530	1,397,943	1,400,000	1,364,692	.....	16,819	.....	.....	..6.805	..7.660	JAJ0	20,379	85,972	10/21/2022	07/15/2035
78397W-AC-0	SCF Equipment Trust LLC ABS Ser 2022-2A CI A3 .....	.....	4	.....	.. 1.A FE	3,322,696	100.7710	3,359,034	3,333,334	3,329,810	.....	6,863	.....	.....	..6.500	..6.802	MON	6,019	216,667	11/08/2022	10/21/2030
78402C-AA-1	SC Commercial Mtg Pass Through CTL Ser 2003-1 .....	.....	4	.....	.. 2.C	384,006	100.1870	367,924	367,239	368,890	.....	(675)	.....	.....	..7.055	..6.463	MON	2,159	27,331	11/20/2023	11/10/2028
80287F-AD-4	Santander Drive Auto Rec ABS Ser 2022-7 CI-B .....	.....	4	.....	.. 1.B FE	499,892	100.7170	503,583	500,000	499,910	.....	19	.....	.....	..5.950	..6.029	MON	1,322	29,750	11/16/2022	01/17/2028
802927-AC-7	Santander Drive Auto Receivabl Ser 23-4 CI A2 .....	.....	4	.....	.. 1.A FE	17,799,726	100.2730	17,848,533	17,799,940	17,799,701	.....	(25)	.....	.....	..6.180	..6.261	MON	48,891	342,234	08/15/2023	02/16/2027
802927-AD-5	Santander Drive Auto Receivabl Ser 23-4 CI A3 .....	.....	4	.....	.. 1.A FE	23,495,450	100.9640	23,726,517	23,500,000	23,496,010	.....	559	.....	.....	..5.730	..5.808	MON	59,847	418,927	08/15/2023	04/17/2028
805922-AE-1	Space Coast Credit Union Ser 23-1A CI A3 .....	.....	.....	.....	.. 1.A FE	8,198,207	100.5690	8,246,674	8,200,000	8,198,215	.....	8	.....	.....	..5.700	..5.778	MON	20,773	.....	12/06/2023	10/16/2028
81785A-AA-6	720 East QLO 2022-I, Ltd. QLO Ser 2022-1A CI A .....	.....	4	.....	.. 1.A FE	38,561,105	101.5850	39,262,757	38,650,000	38,594,345	.....	33,459	.....	.....	..8.116	..8.236	JAJ0	636,066	2,494,783	11/22/2022	01/20/2036
81785A-AC-2	720 East QLO 2022-I, Ltd. QLO Ser 2022-1A CI B .....	.....	4	.....	.. 1.C FE	16,000,000	100.2010	16,032,192	16,000,000	16,000,000	.....	.....	.....	.....	..8.666	..8.743	JAJ0	281,158	1,107,080	11/22/2022	01/20/2036
81785A-AE-8	720 East QLO 2022-I, Ltd. QLO Ser 2022-1A CI C .....	.....	4	.....	.. 1.F FE	9,850,000	100.4440	9,893,744	9,850,000	9,850,000	.....	.....	.....	.....	..9.666	..9.761	JAJ0	193,061	764,724	11/22/2022	01/20/2036
81785E-AA-8	720 East QLO Ltd QLO Ser 23-1A CI A1 .....	.....	4	.....	.. 1.A FE	52,450,000	100.2000	52,554,900	52,450,000	52,450,000	.....	.....	.....	.....	..7.463	..7.523	JAJ0	839,962	2,092,269	02/15/2023	04/15/2036
81785E-AE-0	720 East QLO Ltd QLO Ser 2023-1A CI B .....	.....	4	.....	.. 1.C FE	12,650,000	100.2910	12,686,862	12,650,000	12,650,000	.....	.....	.....	.....	..7.875	..6.959	JAJ0	216,313	532,729	02/15/2023	04/15/2036
81785E-AG-5	720 East QLO Ltd QLO Ser 2023-1A C .....	.....	4	.....	.. 1.F FE	1,850,000	100.4310	1,857,975	1,850,000	1,850,000	.....	.....	.....	.....	..8.675	..7.713	JAJ0	34,841	86,131	02/15/2023	04/15/2036
817941-AA-5	720 East Clo Ltd Ser 23-2A CI A1 .....	.....	4	.....	.. 1.A FE	79,250,000	..99.8450	79,126,846	79,250,000	79,250,000	.....	.....	.....	.....	..7.244	..7.308	JAJ0	1,417,165	.....	08/15/2023	10/15/2036
817941-AE-1	720 East Clo Ltd Ser 23-2A CI B .....	.....	4	.....	.. 1.C FE	11,150,000	100.2970	11,183,060	11,150,000	11,150,000	.....	.....	.....	.....	..7.944	..8.012	JAJ0	218,682	.....	08/15/2023	10/15/2036
846031-AN-2	Southwick Park CLO Ltd QLO Ser 2019-4A CI A1R .....	.....	4	.....	.. 1.A FE	23,500,000	..99.7580	23,443,036	23,500,000	23,500,000	.....	.....	.....	.....	..6.737	..5.695	JAJ0	321,057	1,437,268	11/16/2021	07/20/2032
846031-AQ-5	Southwick Park CLO Ltd QLO Ser 2019-4A CI B1R .....	.....	.....	.....	.. 1.C FE	8,500,000	..99.2640	8,437,398	8,500,000	8,500,000	.....	.....	.....	.....	..7.177	..6.406	JAJ0	123,711	557,782	11/16/2021	07/20/2032
84859M-AA-5	Spirit Air LBASS PTC Ser 2017-1 PTT B .....	.....	4	.....	.. 3.C FE	9,178,266	.....	6,429,888	8,998,564	9,081,576	.....	(34,315)	.....	.....	..3.800	..3.304	FA	129,179	341,996	10/20/2020	08/25/2031
86317E-AA-4	Stratus CLO Ltd QLO Ser 2022-3A CI A .....	.....	4	.....	.. 1.A FE	10,028,874	100.3250	10,061,448	10,028,874	10,028,874	.....	.....	.....	.....	..7.566	..7.631	JAJ0	153,861	636,266	10/26/2022	10/20/2031
88429R-AA-6	37 Capital CLO Ltd QLO Ser 2023-1A .....	.....	4	.....	.. 1.A FE	45,450,000	100.1100	45,499,950	45,450,000	45,450,000	.....	.....	.....	.....	..7.444	..7.508	JAJ0	733,035	1,448,251	03/31/2023	04/15/2036
88429R-AC-2	37 Capital CLO Ltd QLO Ser 2023-1A CI B .....	.....	4	.....	.. 1.B FE	7,300,000	100.6210	7,345,333	7,300,000	7,300,000	.....	.....	.....	.....	..8.094	..8.170	JAJ0	128,018	253,438	03/31/2023	04/15/2036
88430T-AA-9	Putnam Advisory CLO Ser 2021-1A CI A .....	.....	4	.....	.. 1.A FE	14,786,500	..99.5130	14,817,441	14,890,000	14,799,822	.....	13,322	.....	.....	..6.855	..6.416	JAJ0	218,334	804,030	05/23/2023	10/15/2034
88430T-AC-5	Putnam Advisory CLO Ser 2021-1A CI B1 .....	.....	4	.....	.. 1.C FE	4,750,000	..99.7070	4,735,845	4,750,000	4,750,000	.....	.....	.....	.....	..7.405	..6.664	JAJ0	75,238	320,508	10/13/2021	10/15/2034
88430T-AE-1	Putnam Advisory CLO Ser 2021-1A CI C .....	.....	4	.....	.. 1.F FE	3,000,000	100.2030	3,007,116	3,000,000	3,000,000	.....	.....	.....	.....	..7.905	..7.189	JAJ0	50,727	217,593	10/13/2021	10/15/2034
90783T-AA-8	Union Pacific RR PTC Ser 2004-1 .....	.....	4	.....	.. 1.C FE	1,690	..97.8110	1,653	1,690	1,690	.....	.....	.....	.....	..5.404	..5.403	JJ	45	91	07/22/2004	07/02/2025
90783X-AA-9	Union Pacific RR PTC Ser 2007-3 .....	.....	1	.....	.. 1.C FE	118,235	103.4590	122,325	118,235	118,235	.....	.....	.....	.....	..6.176	..6.173	JJ	3,631	7,280	07/19/2007	01/02/2031
90931C-AA-6	United Air Lines LBASS EETC Ser 2019-1 CI AA .....	.....	4	.....	.. 1.E FE	18,798,874	.....	16,879,609	18,304,803	18,678,577	.....	(34,823)	.....	.....	..4.150	..3.742	FA	265,877	759,649	05/22/2019	08/25/2031
90931E-AA-2	United Air Lines LBASS EETC Ser 2019-1 CI A PTT .....	.....	1	.....	.. 2.C FE	6,109,774	..88.9400	5,382,959	6,052,342	6,097,513	.....	(4,214)	.....	.....	..4.550	..4.396	FA	96,394	275,382	03/23/2021	02/25/2033
90931G-AA-7	United Airlines Inc 1st Lien .....	.....	4	.....	.. 1.E FE	12,979,108	101.1280	11,777,054	11,645,714	12,515,946	.....	(186,794)	.....	.....	..5.875	..2.361	JAJ0	144,439	684,186	12/02/2021	10/15/2027
90931V-AA-4	United Air Lines PTC Ser 2018-1 A .....	.....	1	.....	.. 2.C FE	15,190,968	87.1710	13,242,134	15,190,968	15,190,968	.....	.....	.....	.....	..3.700	..3.700	MS	187,355	562,066	01/31/2018	09/01/2031
90932J-AA-0	United Airlines LBASS Ser 2019-2 AA PTT .....	.....	1	.....	.. 1.E FE	5,834,293	..84.1710	4,910,771	5,834,293	5,834,293	.....	.....	.....	.....	..2.700	..2.699	MM	26,254	157,526	09/03/2019	11/01/2033
90932K-AA-7	United Airlines LBASS Ser 2019-2 B PTT .....	.....	1	.....	.. 3.B FE	9,091,367	..89.7100	8,237,488	9,182,311	9,114,779	.....	.....	.....	.....	..3.500	..3.782	MM	53,563	321,381	01/20/2022	11/01/2029
90932M-AA-3	United Airlines LBASS Ser 2019-2 A PTT .....	.....	1	.....	.. 2.C FE	12,415,251	..87.1920	10,825,043	12,415,251	12,415,251	.....	.....	.....	.....	..2.900	..2.899	MM	60,007	360,042	09/03/2019	11/01/2029

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90932N-AA-1	United Airlines LBASS PTC Ser 2018-1 CI B	1			3.A FE	6,986,311	.93.6080	6,539,760	6,986,311	6,986,311					4.600	4.601	MS	107,123	321,370	05/09/2018	09/01/2027
90932V-AA-3	United Air PTC Ser 2020-1 CI B PTT	4			2.A FE	2,247,102	.97.1080	2,066,452	2,128,000	2,187,210					4.875	2.734	JAJO	21,901	103,740	10/27/2021	01/15/2026
90933J-AA-9	United Airlines LBASS Ser 2016-2 B PTT	4			3.B FE	6,805,556	.97.3470	6,625,004	6,805,556	6,805,556					3.650	3.650	AO	57,961	248,403	10/23/2017	04/07/2027
91741@-AA-9	US Govt Ft Collins Tr GSA CTL APHS Ls	1			1.A	1,527,767	.99.8820	1,525,962	1,527,767	1,527,767					5.400	5.461	MON	3,667	82,409	10/18/2005	12/15/2026
91838*-AA-5	VA Springfield CTL Ls Fin Tr	4			1.A	5,767,441	.90.2100	5,202,789	5,767,441	5,767,441					3.880	3.911	MON	6,216	223,777	06/14/2018	06/21/2038
92338B-AN-5	Verde CLO Ltd CLO Ser 2019-1A CI AR	4			1.A FE	10,701,449	.99.8770	10,688,243	10,701,449	10,701,449					6.755	5.182	JAJO	154,628	651,753	04/13/2021	04/15/2032
92338B-AQ-8	Verde CLO Ltd CLO Ser 2019-1A CI BR	4			1.C FE	3,500,000	.99.1540	3,470,401	3,500,000	3,500,000					7.255	6.069	JAJO	54,315	230,856	04/13/2021	04/15/2032
94957J-AA-2	Wellington Managment CLO Ser 23-1A CI A	4			1.A FE	60,935,000	100.0940	60,992,279	60,935,000	60,935,000					7.216	7.274	JAJO	842,751		09/15/2023	10/20/2036
94957J-AC-8	Wellington Managment CLO 2023-1A B	4			1.C FE	16,750,000	100.1450	16,774,237	16,750,000	16,750,000					7.866	7.936	JAJO	252,526		09/15/2023	10/20/2036
94978#-AU-1	Wells Fargo Bank Northwest NA CTL MWRA Ls Bkd Ln	4			1.B	773,917	110.7900	818,936	739,181	752,163		(1,369)			7.380	7.019	MON	2,425	54,552	07/30/2002	05/15/2032
96328G-BQ-1	Wheels Fleet Lease Funding LLC ABS Ser 23-2A CI A	4			1.A FE	14,998,056	102.1010	15,315,195	15,000,000	14,998,119		63			6.460	6.555	MON	34,992	145,350	10/19/2023	08/18/2038
96329Y-AC-1	Whetstone Park CLO CLO Ser 2021-1A CI B1	4			1.C FE	2,800,000	.99.5500	2,787,411	2,800,000	2,800,000					7.277	6.579	JAJO	41,320	186,579	10/22/2021	01/20/2035
96329Y-AG-2	Whetstone Park CLO CLO Ser 2021-1A QL C	4			1.F FE	1,200,000	.98.3320	1,179,982	1,200,000	1,200,000					7.527	6.872	JAJO	18,317	83,004	10/22/2021	01/20/2035
988462-AA-5	Yukon IV Sr Nt	4			1.G PL	8,050,317	100.0000	8,050,317	8,050,317	8,050,317					6.000	6.000	MJSD	1,342	429,447	06/28/2023	12/31/2031
00908P-AN-5	Air Canada LBASS EETC Ser 2017-1AA	A	1		1.C FE	6,324,000	.89.8530	5,682,272	6,324,000	6,324,000					3.300	3.300	JJ	96,230	208,692	12/07/2017	07/15/2031
00908P-AB-3	Air Canada LBASS PTT Ser 2017-1A	A	1		1.F FE	6,425,110	.86.4600	5,583,511	6,457,920	6,432,069		3,119			3.550	3.644	JJ	105,698	229,256	10/22/2021	07/15/2031
00909U-AA-3	Air Canada LBASS EETC Ser 2020-2B	A			2.B FE	750,786	101.3100	682,939	674,107	715,482		(16,104)			9.000	3.936	AO	15,152	60,670	08/12/2021	10/01/2025
11042C-AA-8	British Airways PTC Ser 2021-1A PPT	C	4		1.E FE	12,947,974	.85.2200	11,034,316	12,947,974	12,947,974					2.900	2.911	MJSD	16,674	375,460	07/20/2021	09/15/2036
11042T-AA-1	British Airways Plc EETC	C	4		1.D FE	5,125,477	.93.2100	4,777,437	5,125,477	5,125,477					3.800	3.818	MJSD	5,936	194,768	03/14/2018	09/20/2031
11043X-AA-1	British Airways Plc EETC	C	4		1.E FE	3,764,891	.88.4750	3,330,959	3,764,891	3,764,891					3.300	3.314	MJSD	5,512	124,241	07/15/2019	06/15/2034
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						2,681,313,411	XXX	2,658,711,765	2,685,268,738	2,680,730,350		(188,682)			XXX	XXX	XXX	34,081,557	117,390,904	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						32,615,816,468	XXX	30,295,181,360	32,346,026,803	32,448,820,579	1,146	(14,193,938)	11,427,272	51,601,953	XXX	XXX	XXX	322,018,157	1,198,957,984	XXX	XXX
1309999999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
000000-00-0	Southern Graphics SPV Southern Graphics SPV				2.A Z	13,338,000	.98.8000	13,338,000	13,500,000	13,339,364		1,364			12.858	13.741	MON	57,862		12/20/2023	10/20/2026
000000-00-0	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt				4.A Z	27,317	.96.8920	26,468	27,317	27,317					11.855	12.151	MON	45		12/27/2023	03/01/2028
000000-00-0	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt				4.A Z	28,290	.96.8920	27,410	28,290	28,290					11.356	11.627	MON	36	4,721	12/29/2023	03/01/2028
000000-00-0	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt				4.A Z	11,986	.96.8920	11,614	11,986	11,986					11.857	12.153	MON	103	918	11/13/2023	03/01/2028
000000-00-0	Wellsky (Project Ruby) 1st Lien Term Ln Nt 1				4.B FE	2,962,500	101.0000	2,992,125	2,962,500	2,962,500					11.098	11.357	MON	2,740	324,483	08/15/2022	03/10/2028
000000-00-0	Excelitas Delayed Draw Nt 2				4.C FE	385,638	.96.6250	372,623	385,638	385,638					11.221	11.378	MJSD	1,202	1,236	12/22/2023	08/02/2028
000000-00-0	Sonny's Enterprises LLC Restated Term Ln Nt 1				4.C YE	5,826,029	100.5900	5,932,041	5,897,247	5,832,314		6,285			12.380	12.882	FIAN	113,568	377,040	05/18/2023	08/05/2028
000000-00-0	Sonny's Enterprises LLC Restated DD Term Ln Nt 1				4.C YE	137,468	100.5900	138,279	137,468	137,468					12.269	12.444	FIAN	2,436		11/10/2023	08/05/2028
000000-00-0	BDO USA PC Term Ln Nt 1				4.A Z	2,889,563	.98.1600	2,894,226	2,948,493	2,892,460		2,898			11.356	12.180	MON	2,790	109,097	09/18/2023	08/31/2028
000000-00-0	Patriot Growth Insurance Svcs Term Ln Nt 8				4.A PL	2,330	.99.6500	2,322	2,330	2,330					10.948	11.200	MON	2		12/29/2023	10/16/2028
000000-00-0	Sitecore 1st Lien Term Ln Nt 1				4.A Z	2,265,500	.99.0260	2,277,598	2,300,000	2,265,899		399			12.394	12.990	JAJO	36,424		11/16/2023	03/01/2029
000000-00-0	Medical Device Inc Term Ln Nt 1				4.B Z	2,708,706	.97.5300	2,702,610	2,771,055	2,711,852		3,145			13.157	13.941	MJSD	3,038	158,121	07/11/2023	07/11/2029
000000-00-0	Castle Management Term Ln Nt 2				4.A Z	2,979,375	.99.3370	2,980,101	3,000,000	2,979,764		389			11.869	12.334	MON	30,666	27,959	11/02/2023	10/30/2029
000000-00-0	SHD Finance Term Ln Nt 1				4.A Z	2,627,234	.98.0550	2,628,700	2,680,851	2,628,279		1,045			11.890	12.362	JAJO	55,782		10/30/2023	10/30/2029
000000-00-0	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 3				4.A Z	349,914	.99.0690	346,657	349,914	349,914					10.955	10.955	MON	532		12/27/2023	10/31/2029
000000-00-0	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 1				4.A Z	1,246,270	.99.0690	1,234,669	1,246,270	1,246,270					10.958	11.210	MON	1,138	14,687	12/29/2023	10/31/2029
000000-00-0	Opta Inc 1st Lien Term Ln Nt 1				4.A Z	2,165,625	.98.0000	2,205,000	2,250,000	2,167,012		1,387			12.380	13.288	FIAN	41,781		11/08/2023	11/08/2029

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	Opta Inc 1st Lien DD Term Ln Nt 1 .....	.....	.....	.....	...4.A Z	400,000	98.0000	392,000	400,000	400,000					12.389	12.580	MJSD	1,927		12/18/2023	11/08/2029
000000-00-0	Vistra Operations Co LLC Term Ln B Nt 1 .....	.....	.....	.....	...2.C FE	9,559,178	100.0000	9,584,929	9,584,929	9,559,191					7.356	7.520	MON	5,876		12/29/2023	12/20/2030
00435U-AB-4	Worldwide Express Inc Initial Term Ln Nt 1 .....	.....	.....	.....	...4.C FE	11,009,715	97.7500	10,853,574	11,103,400	11,034,735					9.610	9.896	MJSD	8,892	1,039,738	09/09/2021	07/26/2028
02358E-AA-0	AmerCareRoyal LLC Term Ln Nt 1 .....	.....	.....	.....	...4.B Z	1,539,738	100.4700	1,577,505	1,570,125	1,557,453					11.956	12.754	MON	3,128	190,706	10/02/2023	11/25/2025
029227-A*-6	American Renal Holdings Inc Term Ln Nt 1 .....	.....	.....	.....	...5.A PL	4,740,938	94.5100	4,595,549	4,862,500	4,789,193					11.717	12.497	MJSD	9,496	555,827	01/25/2021	01/25/2027
03937*-AB-8	Arcfield Acquisition Corp Term Ln Nt 1 .....	.....	.....	.....	...4.B PL	435,858	95.5300	416,375	435,858	435,858					11.633	11.791	FIAM	7,887	13,224	08/03/2023	08/04/2029
03957N-AB-2	Archkey Holdings 1st Lien Term Ln Nt 6 .....	.....	.....	.....	...4.B FE	16,494,650	100.3750	16,679,816	16,617,500	16,501,244					10.606	11.046	MON	14,687	583,629	10/31/2023	06/29/2028
040094-AA-2	Ares PCS APCS CI A Nt 1 .....	.....	.....	.....	...2.B PL	7,566,141	95.9300	7,258,199	7,566,141	7,566,141					3.834	3.338		26,594	642,878	10/19/2023	11/10/2033
040094-AB-0	Ares PCS APCS CI B Nt 1 .....	.....	.....	.....	...3.B PL	2,754,915	97.1800	2,677,226	2,754,915	2,754,915					4.947	4.206		12,494	141,392	10/19/2023	04/09/2033
05613E-AA-4	TVG-BHG Incremental Term Ln Nt 1 .....	.....	.....	.....	...4.B PL	92,124	99.4700	91,636	92,124	92,124					10.640	10.783	JAJO	1,715	8,163	05/10/2021	12/19/2024
05613E-AB-2	TVG-BHG 3rd Amendment Term Ln Nt 1 .....	.....	.....	.....	...4.B PL	1,019,784	99.4700	1,014,380	1,019,784	1,019,784					10.640	10.785	JAJO	18,988	90,356	12/30/2021	12/19/2024
08579J-BG-6	Berry Plastics Corp Term Ln Z Nt 1 .....	.....	.....	.....	...2.C FE	1,148,622	100.3750	1,151,983	1,148,167	1,148,167		(165)			7.107	7.194	MON	5,435	79,366	03/04/2021	07/01/2026
09032E-AB-7	Boats Group LLC Term Ln Nt 1 .....	.....	.....	.....	...5.B Z	1,906,125	98.9300	1,934,080	1,955,000	1,927,247			14,171		12.369	13.349	MJSD	18,808	260,354	11/02/2021	02/18/2026
10139#-AA-7	Bottomline Technologies Inc Term Ln Nt 2 .....	.....	.....	.....	...4.A Z	2,962,500	99.1370	2,936,928	2,962,500	2,962,500					10.860	10.860	MON	16,980	317,199	05/13/2022	05/14/2029
12745#-AA-9	Spectrum Auto (CC SAG Acq) New Term Ln Nt 1 .....	.....	.....	.....	...4.A PL	2,040,921	97.6700	2,023,723	2,072,001	2,047,518		(2,806)			11.106	11.713	MON	1,278	229,593	06/29/2021	06/29/2028
12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 1 .....	.....	.....	.....	...4.A PL	474,895	97.6800	463,878	474,895	474,895					11.106	11.106	MON	440	38,183	09/29/2023	06/29/2028
12749#-AA-5	CPI Buyer LLC Term Ln Nt 1 .....	.....	.....	.....	...5.B PL	2,243,497	96.6400	2,168,115	2,243,497	2,243,497					11.148	11.304	FIAM	23,621	245,546	11/01/2021	11/01/2028
12749#-AB-3	CPI Buyer LLC Delayed Draw Term Ln Nt 1 .....	.....	.....	.....	...5.B PL	224,214	96.6400	216,680	224,214	224,214					11.150	11.310	FIAM	2,287	22,975	03/03/2023	11/01/2028
14078E-AA-4	Capstone Logistics Acq 1st Lien Term Ln Nt 1 .....	.....	.....	.....	...4.B PL	4,807,024	100.0000	4,851,848	4,851,848	4,822,955		(4,428)			10.206	10.619	MON	4,126	483,776	05/05/2021	11/12/2027
14078E-AB-2	Capstone Logistics Acq Delayed Draw Term Ln Nt 1 .....	.....	.....	.....	...4.B PL	284,648	100.0000	284,648	284,648	284,648					10.206	10.425	MON	323	28,382	11/19/2021	11/12/2027
14880B-AH-4	Catalent Pharma Solutions Inc Term Ln B-3 Nt 1 .....	.....	.....	.....	...3.B FE	4,718,769	98.0000	4,621,934	4,716,259	4,717,677		305			7.357	7.349	MON	9,638	343,299	10/12/2021	02/22/2028
24531#-AC-8	Del Real Holdco Term Ln Nt 1 .....	.....	.....	.....	...3.C PL	5,427,047	97.1000	5,417,399	5,579,196	5,441,078			14,032		13.848	14.898	MJSD	6,438	535,289	12/29/2023	03/28/2028
26980#-AA-3	Eagle Point 1st Lien Term Ln Nt 1 .....	.....	.....	.....	...2.C PL	3,000,000	100.0000	3,000,000	3,000,000	3,000,000					10.106	10.106	MJSD	2,526	226,552	03/31/2023	03/31/2028
28259H-AC-5	EisnerAmper Term Ln B Nt 1 .....	.....	.....	.....	...4.B FE	395,266	100.3340	414,808	413,430	398,794		2,084			10.356	11.611	MON	357	50,917	05/02/2023	07/28/2028
28259H-AD-3	EisnerAmper Term Ln B Add On Nt 1 .....	.....	.....	.....	...4.C FE	2,155,947	100.3340	2,225,934	2,218,535	2,165,770					10.606	11.533	MON	1,961	225,464	05/03/2023	07/28/2028
28414B-AF-3	Elanco Animal Health Inc Term Ln Nt 1 .....	.....	.....	.....	...3.B FE	5,863,659	99.2500	5,791,836	5,835,603	5,851,879		(3,571)			7.193	7.105	MON	36,145	398,964	09/04/2020	08/01/2027
29279U-AB-2	Endure Digital Inc Term Ln Nt 1 .....	.....	.....	.....	...4.B FE	10,671,375	97.7500	10,483,688	10,725,000	10,688,742		6,473			8.976	9.177	JAJO	232,647	763,322	04/23/2021	02/10/2028
29482Y-A*-2	Erickson Inc Revolver Nt 1 .....	.....	.....	.....	...4.B Z	8,320,113	100.4600	8,492,102	8,453,217	8,349,751		29,638			13.460	14.427	MON	97,868	870,460	12/27/2023	06/27/2026
30068*-AB-2	Excelitas Term Ln Nt 1 .....	.....	.....	.....	...4.C PL	4,384,216	96.6250	4,286,835	4,436,569	4,391,774		4,881			10.369	10.607	FIAM	62,615	479,235	02/14/2023	08/13/2029
31570E-AA-1	Fiberlight New Term Ln Nt 1 .....	.....	.....	.....	...4.A Z	6,000,000	98.2120	5,892,744	6,000,000	6,000,000					12.260	12.448	MJSD	24,560	514,887	04/20/2023	04/03/2029
33939N-AC-0	Flexsys Inc Term Ln Nt 1 .....	.....	.....	.....	...4.B FE	5,295,675	97.6250	5,275,411	5,403,750	5,320,262			11,454		10.598	11.161	MJSD	4,772	571,863	11/08/2021	11/01/2028
34068G-AH-5	Florida Food Products New Term Ln Nt 1 .....	.....	.....	.....	...4.C FE	2,791,800	88.0000	2,613,600	2,970,000	2,821,743			20,954		10.356	11.995	MON	854	300,871	08/02/2022	10/18/2028
36457W-AD-3	Galway Insurance Hold Inc Term Ln Nt 1 .....	.....	.....	.....	...3.B PL	4,552,024	99.3400	4,521,981	4,552,024	4,552,024					10.698	10.698	MJSD	4,058	474,453	12/29/2023	09/29/2028
37147Y-AB-7	Generation Bridge Northeast LL Generation Bridge Northeast LL .....	.....	.....	.....	...3.B FE	13,666,125	100.3750	13,855,932	13,804,166	13,671,753					9.603	10.026	MON	11,043	418,599	09/06/2023	08/07/2029
38362*-AA-0	GovCIO Buyer Com Term Ln Nt 1 .....	.....	.....	.....	...4.A PL	981,186	100.0000	981,186	981,186	981,186					10.355	10.580	MON	1,129	101,571	08/18/2021	08/18/2027
40178E-AA-8	Guidehouse Inc Term Ln Nt 1 .....	.....	.....	.....	...4.B Z	2,949,991	98.7600	2,913,411	2,949,991	2,949,991					11.706	11.995	MON	2,878	337,445	12/29/2023	10/16/2028
40467A-AH-2	HAH Group Holding Incremental DD Term Ln Nt 1 .....	.....	.....	.....	...4.C FE	2,846,120	99.7090	2,971,543	2,980,231	2,861,880			15,760		10.356	11.917	MON	1,715	204,889	05/04/2023	10/29/2027
41781E-AE-7	Harvey Tool Co LLC New Term Ln Nt 1 .....	.....	.....	.....	...3.A Z	1,611,865	97.0220	1,563,867	1,611,865	1,611,865					10.998	11.150	MJSD	1,477	174,471	10/26/2021	10/26/2027
41781E-AF-4	Harvey Tool Co LLC 2021 Delayed Draw Term Ln Nt 2 .....	.....	.....	.....	...3.A Z	254,112	97.4480	247,626	254,112	254,112					11.020	11.168	MJSD	885	16,432	09/28/2023	10/26/2027
42327E-AA-4	Orion Group 2nd Amendment Term Ln Nt 1 .....	.....	.....	.....	...4.A Z	1,004,586	98.2150	1,021,781	1,040,348	1,007,617			3,031		11.848	13.260	MJSD	7,212	50,863	08/10/2023	03/19/2027
42327E-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 2 .....	.....	.....	.....	...4.A Z	104,348	98.2150	102,486	104,348	104,348					11.916	12.094	MJSD	104	2,420	10/24/2023	03/19/2027
42327E-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 4 .....	.....	.....	.....	...4.A Z	952,174	98.2150	935,180	952,174	952,174					11.869	12.038	MJSD	14,761		11/17/2023	08/10/2029
44958Q-A*-3	IG Investments Holdings LLC Term Ln Nt 1 .....	.....	.....	.....	...4.A PL	1,292,957	99.3300	1,307,913	1,316,735	1,297,139		1,609			11.456	12.043	JAJO	27,563	111,943	10/31/2023	09/22/2028

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45173J-AQ-7	Coherent Co Term Ln B Nt 1 .....	.....	.....	.....	3.B FE	5,614,842	100.1250	5,648,898	5,641,846	5,617,082	.....	2,239	.....	.....	8.107	8.343	MON	5,082	355,224	05/19/2023	07/01/2029
45778E-AG-9	Innophos Holdings Term Ln Nt 1 .....	.....	.....	.....	4.A FE	12,449,937	98.2500	12,293,531	12,512,500	12,478,493	.....	7,963	.....	.....	8.606	8.857	MON	8,974	1,054,626	02/13/2020	02/07/2027
485921-AC-4 .....	.....	.....	.....	.....	1.F Z	5,133,600	100.4200	5,155,161	5,133,600	5,133,600	.....	.....	.....	.....	9.357	9.357	MON	28,022	141,384	11/02/2023	09/10/2032
50249@-AA-2	Ardurra Group Inc Delayed Draw Term Ln Nt 1 .....	.....	.....	.....	3.B PL	1,005,022	97.1000	981,212	1,010,517	1,005,173	.....	151	.....	.....	11.748	12.043	MJSD	989	19,518	10/31/2023	02/01/2030
50249@-AC-8	Ardurra Group Inc Term Ln Nt 1 .....	.....	.....	.....	3.B PL	6,204,836	97.1000	6,147,853	6,331,466	6,215,831	.....	10,994	.....	.....	12.027	12.456	FIAN	129,031	578,778	02/01/2023	02/01/2030
53229@-AA-0	Lightspeed Solutions LLC Sr Secured Term Ln Nt 1 .....	.....	.....	.....	4.A Z	1,261,009	96.8920	1,221,815	1,261,009	1,261,009	.....	.....	.....	.....	11.856	12.152	MON	1,246	142,076	12/29/2023	03/01/2028
552462-B@-9	Lytix Delayed Draw Term Ln Nt 1 .....	.....	.....	.....	5.A Z	499,967	95.7100	480,795	502,345	500,674	(130)	.....	.....	.....	12.206	12.307	MON	851	55,520	02/28/2023	02/28/2028
552462-B@-1	Lytix Term Ln Nt 1 .....	.....	.....	.....	4.C	1,402,235	95.7100	1,367,345	1,428,634	1,411,664	(810)	.....	.....	.....	12.206	12.903	MON	1,453	171,389	02/27/2020	02/28/2028
.....	MB2 Dental Solutions LLC Tranche 3 DD Term Ln Nt 1 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
55340#-AG-4 .....	.....	.....	.....	.....	3.A PL	2,961,987	98.9380	2,937,298	2,968,833	2,962,612	.....	626	.....	.....	11.448	11.773	MON	2,832	249,155	08/30/2023	11/25/2028
55392*-AA-8	MBS Services 1st Lien Term Ln Nt 1 .....	.....	.....	.....	4.B PL	792,838	98.8600	799,122	808,337	801,781	.....	(641)	.....	.....	10.890	11.474	MJSD	734	112,167	12/29/2023	02/26/2026
56658@-AH-8	Margaritaville Holdings LLC Term Ln Nt 1 .....	.....	.....	.....	4.B PL	661,121	101.0000	667,733	661,121	661,121	.....	.....	.....	.....	10.098	10.098	MJSD	2,605	67,264	06/17/2022	06/17/2027
.....	Margaritaville Holdings LLC Delayed Draw Term Ln Nt 1 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
56658@-AJ-4 .....	.....	.....	.....	.....	4.B PL	188,969	101.0000	190,858	188,969	188,969	.....	.....	.....	.....	10.130	10.259	MJSD	160	13,331	06/08/2023	06/17/2027
66255U-AD-8	Project North Star Term Ln Nt 1 .....	.....	.....	.....	4.C Z	2,712,868	99.2390	2,715,427	2,736,250	2,715,791	.....	2,923	.....	.....	11.393	11.747	MJSD	2,598	205,455	05/03/2023	05/03/2029
67098@-AG-5	OIS Management Services Term Ln Nt 1 .....	.....	.....	.....	4.B PL	9,726,500	98.6800	9,793,990	9,925,000	9,753,177	.....	23,650	.....	.....	11.198	11.833	MJSD	9,262	1,153,904	11/16/2022	11/16/2028
67098@-AH-3	OIS Management Services Delayed Draw Term Ln Nt 5 .....	.....	.....	.....	4.B PL	3,829,538	98.6800	3,778,989	3,829,538	3,829,538	.....	.....	.....	.....	11.219	11.507	FIAN	17,815	89,832	12/29/2023	11/10/2028
67778@-AA-5	Oil Changer Inc Term Ln Nt 1 .....	.....	.....	.....	5.B GI	2,049,939	98.7830	2,066,317	2,091,774	2,062,258	.....	7,277	.....	.....	12.272	13.027	MJSD	16,405	255,823	03/22/2022	02/08/2027
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 6 .....	.....	.....	.....	5.B GI	1,612,979	98.7830	1,602,219	1,621,958	1,613,622	.....	644	.....	.....	12.269	12.672	FIAN	19,194	110,733	09/13/2023	02/08/2027
67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 2 .....	.....	.....	.....	5.B GI	2,194,392	98.7830	2,175,035	2,201,831	2,195,002	.....	611	.....	.....	12.288	12.533	FIAN	22,138	181,073	11/01/2023	02/08/2027
69394@-AF-4	Partstown 1st Lien Term Ln Nt 1 .....	.....	.....	.....	3.C PL	2,077,250	100.7500	2,130,324	2,114,465	2,081,041	.....	3,790	.....	.....	11.848	12.469	MJSD	2,088	199,767	12/29/2023	11/01/2028
69428@-AA-5	Pye Barker Property Company 1st Lien DD Term Ln Nt 1 .....	.....	.....	.....	4.B PL	5,863,897	99.3880	5,859,485	5,895,554	5,871,327	.....	2,375	.....	.....	11.038	11.323	MJSD	5,423	636,494	06/30/2022	11/26/2027
69575E-AG-4	Wesco Group Term Ln B-1 Nt 1 .....	.....	.....	.....	4.A Z	2,880,900	98.0620	2,912,450	2,970,000	2,893,960	.....	11,162	.....	.....	11.156	12.034	JAJO	57,984	411,358	10/26/2022	10/06/2028
70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 1 .....	.....	.....	.....	4.A PL	916,340	99.6500	913,132	916,340	916,340	.....	.....	.....	.....	11.019	11.173	MJSD	842	103,644	12/29/2023	10/16/2028
72584D-AF-1	Yum Brands New Term Ln B Nt 1 .....	.....	.....	.....	2.C FE	2,225,478	100.0000	2,215,739	2,215,739	2,222,164	.....	(1,192)	.....	.....	7.223	7.144	MON	7,552	152,197	03/15/2021	03/15/2028
73181@-AA-4	Peach State Labs Inc Sr Sec Term Ln Nt 1	1 .....	.....	.....	5.B GI	3,491,255	96.9500	3,399,026	3,505,958	3,497,826	.....	(6,372)	.....	.....	12.463	12.389	AUG	182,972	241,335	07/26/2023	08/03/2024
74276U-AC-9	Unison (Prism Parent) 1st Lien Term Ln Nt 1 .....	.....	.....	.....	4.A Z	2,316,675	98.4760	2,333,879	2,370,000	2,324,964	.....	6,432	.....	.....	12.108	12.976	MON	11,160	266,981	09/16/2022	09/19/2028
74743*-AA-5	Quail Buyer Inc Term Ln Nt 1 .....	.....	.....	.....	3.C PL	2,373,470	100.0000	2,373,470	2,373,470	2,373,470	.....	.....	.....	.....	10.721	10.865	MJSD	21,912	273,232	10/01/2021	10/01/2027
76134#-AA-3	Retail Services WIS Corp Intial Term Ln Nt 1 .....	.....	.....	.....	4.B Z	4,967,074	98.2300	4,973,656	5,063,276	5,021,043	.....	26,297	.....	.....	12.098	12.965	MJSD	5,105	688,484	10/18/2021	05/20/2025
76168J-AS-5	Zurn Water Solutions Inc 1st Lien Term Ln Nt 1 .....	.....	.....	.....	3.C FE	3,165,693	100.3750	3,173,597	3,161,741	3,164,661	.....	(478)	.....	.....	7.356	7.446	MON	1,938	226,464	10/21/2021	10/04/2028
78065L-AD-3	Lincoln Property Company Term Ln B Nt 1 .....	.....	.....	.....	4.A Z	4,875,500	98.3220	4,891,510	4,975,000	4,886,456	.....	10,956	.....	.....	10.606	11.317	MON	4,397	460,464	02/07/2023	02/02/2029
78431@-AA-1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1 .....	.....	.....	.....	3.C Z	1,104,329	100.4200	1,122,635	1,117,939	1,113,000	.....	(1,761)	.....	.....	10.348	10.738	MJSD	964	123,040	12/29/2023	12/15/2025
78448*-AA-4	Eyesouth LLC 1st Lien Term Ln B Nt 1 .....	.....	.....	.....	3.B PL	2,454,366	98.9620	2,459,951	2,485,761	2,458,246	.....	3,093	.....	.....	11.207	11.468	MON	20,108	321,494	10/05/2022	10/05/2029
78448*-AB-2	Eyesouth LLC 1st Lien Delayed Draw Nt 4 .....	.....	.....	.....	3.B PL	309,701	98.9620	307,667	310,895	309,778	.....	77	.....	.....	11.208	11.558	MON	606	10,824	12/18/2023	10/05/2029
82890*-AA-9	SimpliSafe Inc Term Ln Nt 1 .....	.....	.....	.....	5.A Z	875,556	99.3600	869,952	875,556	875,556	.....	.....	.....	.....	11.591	11.591	MON	7,893	103,339	05/02/2022	05/02/2028
82890*-AB-7	SimpliSafe Inc Delayed Draw Term Ln Nt 1 .....	.....	.....	.....	5.A Z	29,481	99.3600	29,293	29,481	29,481	.....	.....	.....	.....	11.612	11.895	MON	162	1,633	08/15/2023	05/02/2028
82988#-AA-8	SitusAMC Holdings Corp Term Ln Nt 1 .....	.....	.....	.....	4.A Z	2,760,423	99.3360	2,769,803	2,788,306	2,767,810	.....	3,790	.....	.....	11.098	11.486	MJSD	9,481	304,570	12/21/2021	12/22/2027
88906Q-AC-6	Therm-O-Disc aka Token Buyer Term Ln Nt 2 .....	.....	.....	.....	5.B FE	4,386,990	85.3750	4,526,155	5,301,499	4,386,990	.....	17,732	543,696	.....	11.540	16.523	JAJO	107,064	390,578	04/28/2023	06/01/2029
89364M-BZ-6	Transdigm Group Inc Tranche 1 Term Ln Nt 1 .....	.....	.....	.....	4.A FE	1,610,875	100.3750	1,612,883	1,606,858	1,610,337	.....	(538)	.....	.....	8.598	8.633	MJSD	1,151	110,017	03/10/2023	08/24/2028
90230#-AA-7	Playon Sports Inc Term Ln Nt 1 .....	.....	.....	.....	4.C Z	1,556,873	99.4500	1,548,310	1,556,873	1,556,873	.....	.....	.....	.....	11.848	12.021	MJSD	170,526	110,526	03/11/2022	03/14/2029
90230#-AC-3	Playon Sports Inc Delayed Draw Term Ln Nt 1 .....	.....	.....	.....	4.C Z	361,417	99.4500	359,429	361,417	361,417	.....	.....	.....	.....	11.848	12.024	MJSD	357	46,368	05/25/2022	03/14/2029
90347B-AK-4	Axalta Coating Systems Term Ln B-5 Nt 1 .....	.....	.....	.....	3.A FE	525,387	100.2500	528,120	526,803	525,404	.....	17	.....	.....	8.348	8.491	MJSD	366	10,507	10/18/2023	12/20/2029
90385K-AK-7	Ultimate Software Group Inc New Incremental Term Ln Nt 1 .....	.....	.....	.....	4.C FE	6,624,716	100.2500	6,631,513	6,614,975	6,620,558	.....	(2,064)	.....	.....	8.664	8.709	JAJO	143,232	535,119	12/06/2021	05/03/2026
91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 5 .....	.....	.....	.....	4.B Z	352,974	100.6200	355,162	352,974	352,974	.....	.....	.....	.....	11.216	11.480	MON	2,639	14,207	12/13/2023	12/22/2025

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91823C-AC-1	V Global Hlds aka Vertellus Initial Term Ln Nt 1 .....	.....	.....	.....	...2.C PL	6,517,500	100.3100	6,537,704	6,517,500	6,517,500	.....	.....	.....	.....	11.366	11.526	FMAN	111,114	700,363	08/09/2022	12/22/2027
C48698-AA-6	JHMCRN Holdings Inc Term Ln Nt 1 .....	.....	.....	.....	...3.B PL	354,209	100.4700	359,354	357,673	354,800	.....	.....	.....	.....	11.956	12.751	MON	712	22,017	10/02/2023	11/25/2025
G0674@-AA-4	Auxey Bidco Ltd Term Ln B Nt 1 .....	.....	.....	.....	...4.A FE	1,137,150	..97.8340	1,171,067	1,197,000	1,141,581	.....	.....	.....	.....	11.322	13.312	MON	4,894	46,102	08/21/2023	06/29/2027
G2757#-AA-8	Datix Bidco Limited 1st Lien Term Ln Nt 1 .....	.....	.....	.....	...3.B PL	2,910,000	..99.5000	2,985,000	3,000,000	2,949,028	.....	.....	.....	.....	..9.896	11.296	AO	61,027	223,476	12/22/2022	04/28/2025
G5307*-AA-0	Kobalt Music Group Term Ln Nt 2 .....	.....	.....	.....	...5.A Z	2,151,623	..98.0900	2,110,527	2,151,623	2,151,623	.....	.....	.....	.....	12.566	12.399	JAJO	41,292	262,134	10/20/2022	02/25/2027
	Surgical Specialists LLC Delayed Draw Term Ln Nt 1 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
L7574*-AA-6 .....	.....	.....	.....	.....	...4.C	719,702	..97.4000	718,963	738,155	725,476	.....	.....	.....	.....	12.283	13.027	JAJO	15,867	87,558	01/28/2021	01/31/2028
L7574*-AB-4	Surgical Specialists LLC Term Ln Nt 1 .....	.....	.....	.....	...4.C	296,793	..97.4000	296,489	304,404	299,175	.....	.....	.....	.....	12.283	13.027	JAJO	6,543	36,107	01/28/2021	01/31/2028
N7844#-AA-4	Seal for Life Industries LLC Term Ln Nt 1 .....	.....	.....	.....	...4.A PL	1,915,900	..99.5900	1,946,983	1,955,000	1,935,911	.....	.....	.....	.....	11.956	12.977	MON	3,894	233,979	12/09/2021	07/23/2025
000000-00-0	Air Canada Term Ln Nt 1	A.....	.....	.....	...3.C FE	12,309,377	100.2500	12,343,281	12,312,500	12,310,395	.....	.....	.....	.....	..9.131	9.135	FMAN	153,018	1,078,119	08/27/2021	08/11/2028
68371Y-AJ-2	Open Text Corp Term Ln Nt 1	A.....	.....	.....	...2.C FE	4,957,574	100.2500	4,954,000	4,941,646	4,946,040	.....	.....	.....	.....	..7.206	7.247	MON	5,933	341,200	07/10/2019	05/30/2025
68371Y-AP-8	Open Text Corp Term Ln Nt 1	A.....	.....	.....	...2.C FE	18,891,394	100.1250	19,405,817	19,381,590	18,903,347	.....	.....	.....	.....	..8.207	8.885	MON	13,255	400,709	10/18/2023	01/31/2030
C3604M-AR-3	Gateway Casinos 1st Lien Term Ln B Nt 1	A.....	.....	.....	...4.C Z	2,897,725	100.0780	2,960,198	2,957,890	2,907,142	.....	.....	.....	.....	13.562	14.393	JAJO	78,001	346,510	12/16/2022	10/22/2027
C6901L-AJ-6	Burger King Term B5 Loan Nt 1	A.....	.....	.....	...3.B FE	6,069,500	100.1250	6,107,625	6,100,000	6,070,290	.....	.....	.....	.....	..7.606	7.817	MON	3,866	119,431	09/27/2023	09/21/2030
000000-00-0	MISYS (Finastra) Revolving Loan Nt 1	C.....	.....	.....	...4.A Z	30,473	..99.2000	30,846	31,095	30,487	.....	.....	.....	.....	12.610	13.094	MON	207	734	10/20/2023	09/13/2029
000000-00-0	MISYS (Finastra) Revolving Loan Nt 2	C.....	.....	.....	...4.A Z	124,378	..99.2000	123,383	124,378	124,378	.....	.....	.....	.....	12.610	12.944	MON	828	.....	12/13/2023	09/13/2029
31772@-AA-7	MISYS (Finastra) Term Ln Nt 1	C.....	.....	.....	...4.A Z	8,522,019	..99.1700	8,590,695	8,662,594	8,526,238	.....	.....	.....	.....	12.348	12.937	MIJSD	62,544	204,387	10/20/2023	09/13/2029
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						389,111,103	XXX	389,185,383	394,101,112	389,728,979		391,419	543,696		XXX	XXX	XXX	2,526,908	28,026,658	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						389,111,103	XXX	389,185,383	394,101,112	389,728,979		391,419	543,696		XXX	XXX	XXX	2,526,908	28,026,658	XXX	XXX
2419999999. Total - Issuer Obligations						30,947,258,825	XXX	28,553,288,467	30,653,863,532	30,787,778,578	(27,880)	(15,809,306)	11,856,815	51,601,953	XXX	XXX	XXX	308,539,766	1,124,011,667	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						812,622,537	XXX	785,070,947	817,891,863	810,032,246	1,146	1,389,971	98,743		XXX	XXX	XXX	3,366,695	26,987,330	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						762,606,902	XXX	694,796,639	746,086,846	753,231,176		(1,083,704)			XXX	XXX	XXX	2,359,998	28,191,616	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						2,692,045,098	XXX	2,668,858,502	2,696,048,738	2,691,465,907		(187,719)			XXX	XXX	XXX	34,244,924	117,881,004	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						389,111,103	XXX	389,185,383	394,101,112	389,728,979		391,419	543,696		XXX	XXX	XXX	2,526,908	28,026,658	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						35,603,644,465	XXX	33,091,199,938	35,307,992,091	35,432,236,886	(26,734)	(15,299,339)	12,499,254	51,601,953	XXX	XXX	XXX	351,038,291	1,325,098,275	XXX	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
Number
1A 1A ...\$ 3,679,540,147 1B ..\$ 345,747,355 1C ..\$ 1,229,272,363 1D ..\$ 1,555,399,284 1E ..\$ 1,728,734,938 1F ..\$ 2,938,438,430 1G ..\$ 4,241,396,022
1B 2A ...\$ 6,197,110,102 2B ..\$ 8,017,496,167 2C ..\$ 3,876,740,634
1C 3A ...\$ 350,885,261 3B ..\$ 275,050,574 3C ..\$ 362,937,849
1D 4A ...\$ 218,464,886 4B ..\$ 178,666,539 4C ..\$ 151,725,975
1E 5A ...\$ 38,971,270 5B ..\$ 34,047,423 5C ..\$ 7,246,319
1F 6\$ 4,365,348

SCHEDULE D - PART 2 - SECTION 1

[illegible]

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:							
1A	1A ...\$	1B ..\$	1C ..\$	1D ..\$	1E ..\$	1F ..\$	1G ..\$	
1B	2A ...\$ 3,744,619	2B ..\$	2C ..\$					
1C	3A ...\$	3B ..\$	3C ..\$					
1D	4A ...\$	4B ..\$	4C ..\$					
1E	5A ...\$	5B ..\$	5C ..\$					
1F	6\$							

SCHEDULE D - PART 2 - SECTION 2

[illegible]

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...\$	1B ..\$	1C ..\$	1D ..\$	1E ..\$	1F ..\$	1G ..\$
1B	2A ...\$	2B ..\$	2C ..\$				
1C	3A ...\$	3B ..\$	3C ..\$				
1D	4A ...\$	4B ..\$	4C ..\$				
1E	5A ...\$	5B ..\$	5C ..\$				
1F	6\$						

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
36179X-2L-9	GNMA Pool #MA8879 5.500% 05/20/53 .....	.....	..07/13/2023	Goldman Sachs & Company .....	.....	2,945,749	2,942,760	..5,845
36179X-NH-5	GNMA Pool #MA8492 6.000% 12/20/52 .....	.....	..07/13/2023	Various .....	.....	2,782,392	2,750,461	..5,959
36179X-QW-9	GNMA Pool #MA8569 5.000% 01/20/53 .....	.....	..08/03/2023	Morgan Stanley & Co LLC .....	.....	23,193,465	23,957,098	..9,982
36179X-VT-0	GNMA Pool #MA8726 5.500% 03/20/53 .....	.....	..08/03/2023	Goldman Sachs & Company .....	.....	17,087,851	17,339,820	..7,947
36179Y-AT-1	GNMA Pool #MA9018 6.000% 07/20/53 .....	.....	..08/03/2023	Wells Fargo Securities LLC .....	.....	6,913,918	6,912,838	..3,456
912810-TW-8	U S Treasury Nt 4.750% 11/15/43 .....	.....	..11/29/2023	Morgan Stanley & Co LLC .....	.....	3,046,301	3,000,000	..6,264
91282C-HZ-7	US Treasury Nt 4.625% 09/30/30 .....	.....	..10/23/2023	Barclays Capital Inc .....	.....	197,337	200,000	..607
91282C-JJ-1	US Treasury Nt 4.500% 11/15/33 .....	.....	..11/29/2023	Barclays Capital Inc .....	.....	21,403,678	21,000,000	..41,538
91282C-JK-8	US Treasury Nt 4.625% 11/15/26 .....	.....	..11/29/2023	Citigroup .....	.....	4,425,968	4,400,000	..8,945
91282C-JN-2	US Treasury Nt 4.375% 11/30/28 .....	.....	..11/29/2023	Citigroup .....	.....	6,044,083	6,000,000	..717
0109999999. Subtotal - Bonds - U.S. Governments						88,040,742	88,502,977	91,260
000000-00-0	Hungary Sr Nt 6.125% 05/22/28	D.....	..01/12/2023	Various .....	.....	2,421,312	2,375,000	..2,424
000000-00-0	Republic Of Uzbekistan Sr Nt 7.850% 10/12/28	D.....	..10/05/2023	JP Morgan Securities LLC .....	.....	2,966,640	3,000,000 .....	.....
000000-00-0	Romania Sr Nt 4.000% 02/14/51	D.....	..03/29/2023	Various .....	.....	4,897,500	7,000,000	..23,778
000000-00-0	Hungary Sr Nt 6.750% 09/25/52	D.....	..01/04/2023	JP Morgan Securities LLC .....	.....	1,435,935	1,500,000 .....	.....
000000-00-0	Romania Sr Nt 7.625% 01/17/53	D.....	..01/05/2023	HSBC Securities USA Inc .....	.....	994,630	1,000,000 .....	.....
06237M-AB-9	Bank Gospodarstwa Krajow Sr Nt 6.250% 10/31/28	D.....	..10/26/2023	JP Morgan Securities LLC .....	.....	5,019,900	5,000,000 .....	.....
168863-DV-7	Republic of Chile Sr Nt 3.500% 01/31/34	D.....	..08/02/2023	Bank of America BISR Dealer .....	.....	712,478	818,000	..318
168863-DY-1	Republic of Chile Sr Unsecured Nt 4.340% 03/07/42	D.....	..08/04/2023	Bank of America BISR Dealer .....	.....	1,891,630	2,182,000	..39,451
30216K-AG-7	Export-Import Bk India Sr Nt 5.500% 01/18/33	D.....	..01/11/2023	Various .....	.....	1,802,706	1,800,000 .....	.....
698299-BT-0	Republic of Panama Sr Nt 6.400% 02/14/35	D.....	..03/22/2023	Various .....	.....	1,523,139	1,492,000	..10,963
718286-CY-1	Republic of Philippines Sr Nt 4.625% 07/17/28	D.....	..01/12/2023	Barclays Capital Inc .....	.....	402,000	400,000 .....	.....
731011-AV-4	Republic Of Poland Nt 4.875% 10/04/33	D.....	..03/28/2023	Citigroup .....	.....	3,473,610	3,500,000 .....	.....
91087B-AQ-3	United Mexican States Sr Nt 4.280% 08/14/41	D.....	..10/11/2023	Barclays Capital Inc .....	.....	7,416,250	10,000,000	..69,550
BR4255-69-0	Hungary Sr Nt 2.125% 09/22/31	D.....	..03/29/2023	Various .....	.....	3,429,284	4,470,000	..16,039
BV7720-61-8	Freeport Indonesia PT Sr Nt MTN 5.315% 04/14/32	D.....	..12/04/2023	Various .....	.....	5,800,570	6,135,000	..97,690
BIW685-17-4	ROMANIA Sr Nt 6.000% 05/25/34	D.....	..03/29/2023	Various .....	.....	2,436,996	2,488,000	..51,833
0309999999. Subtotal - Bonds - All Other Governments						46,624,580	53,160,000	312,046
199507-7S-7	Columbus OH City Sch Dist GO Ref Txb1 Sch Facs Constr 4.750% 12/01/26 .....	.....	..10/30/2023	Tax Free Exchange .....	.....	531,411 .....	.....	..10,125
199507-8C-1	Columbus OH City Sch Dist GO Ref Txb1 Sch Facs Constr 4.750% 12/01/26 .....	.....	..10/30/2023	Tax Free Exchange .....	.....	6,175,723	5,985,000	..117,663
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						6,707,134	6,500,000	127,788
31320W-F5-7	FHLMC Pool #SD8288 5.000% 01/01/53 .....	.....	..07/13/2023	Morgan Stanley & Co LLC .....	.....	4,292,607	4,344,022	..7,843
3140XK-QE-3	FNMA Pool #F34052 2.000% 10/25/36 .....	.....	..07/13/2023	Morgan Stanley & Co LLC .....	.....	2,703,791	3,016,783	..2,179
31418E-KT-6	FNMA Pool #MA4805 4.500% 11/25/52 .....	.....	..07/13/2023	Morgan Stanley & Co LLC .....	.....	5,510,696	5,686,855	..9,241
37310P-AF-8	Georgetown University Sr Nt 5.115% 04/01/53 .....	.....	..04/11/2023	Barclays Capital Inc .....	.....	1,007,350	1,000,000	..71
462590-NQ-9	Iowa Student Ln Liq Corp Rev Txb1-Ser-A 6.494% 12/01/43 .....	.....	..08/09/2023	RBC Capital Markets LLC .....	.....	17,370,000	17,370,000 .....	.....
57563R-TM-1	Massachusetts Educ Fin Rev Txb1 Ser A 5.950% 07/01/44 .....	.....	..06/02/2023	Various .....	.....	19,751,600	20,000,000 .....	.....
592090-MB-7	Met Govt Nash & Davidsonconty T Txb1-Stadium Proj-Ser D 5.447% 07/01/43 .....	.....	..08/10/2023	Goldman Sachs & Company .....	.....	1,000,000	1,000,000 .....	.....
59259Y-GF-0	Metropolitan Trans Auth NY Rev Bld Amer Bd Txb1 Trans Ser E 6.814% 11/15/40 .....	.....	..11/08/2023	Wells Fargo Securities LLC .....	.....	9,471,330	9,000,000	..298,113
59335K-FS-1	Miami-Dade Seaport Rev Rev Bond 6.224% 11/01/55 .....	.....	..12/12/2023	Various .....	.....	31,428,457	30,440,000 .....	.....
90320W-AG-8	UPMC Sec Nt 5.035% 05/15/33 .....	.....	..07/18/2023	Various .....	.....	28,359,740	28,500,000	..327,555
90320W-AH-6	UPMC Sec Nt 5.377% 05/15/43 .....	.....	..04/11/2023	RBC Capital Markets LLC .....	.....	1,322,813	1,300,000	..119
0909999999. Subtotal - Bonds - U.S. Special Revenues						122,218,384	121,657,660	645,121
000000-00-0	GTL Trade Finance Inc Sr Nt 7.250% 04/16/44 .....	.....	..02/13/2023	Direct .....	.....	2,900,625	2,550,000	..61,111
001228-AA-9	AES Southland Sr Sec Nt 4.500% 02/29/40 .....	.....	..12/13/2023	Stonecastle Securities LLC .....	.....	2,611,950	3,000,000	..4,875
00175P-AB-9	Amn Healthcare Sr Nt 4.625% 10/01/27 .....	.....	..02/09/2023	Various .....	.....	1,642,838	1,740,000	..23,726
00177R-AA-5	American Money Mgmt Corp CLO Ser 2023-26A CI A1 7.346% 04/15/36 .....	.....	..02/03/2023	RBC Capital Markets LLC .....	.....	1,000,000	1,000,000 .....	.....
00177R-AB-3	American Money Mgmt Corp CLO Ser 2023-26A CI A2 7.696% 04/15/36 .....	.....	..02/03/2023	RBC Capital Markets LLC .....	.....	2,000,000	2,000,000 .....	.....
00177R-AC-1	American Money Mgmt Corp CLO Ser 2023-26A CI B1 7.846% 04/15/36 .....	.....	..02/03/2023	RBC Capital Markets LLC .....	.....	10,300,000	10,300,000 .....	.....
00177R-AE-7	American Money Mgmt Corp CLO Ser 2023-26A CI C 8.796% 04/15/36 .....	.....	..02/03/2023	RBC Capital Markets LLC .....	.....	6,600,000	6,600,000 .....	.....
00802F-AQ-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
010392-FP-8	Alabama Power Co Sr Nt 4.300% 01/02/46 .....	.....	..11/13/2023	Jane Street Advisors .....	.....	1,508,886	1,960,000	..31,137
013092-AG-6	Albertsons Cos/Safeway Sr Nt 3.500% 03/15/29 .....	.....	..07/26/2023	JP Morgan Securities LLC .....	.....	3,175,821	3,606,000	..28,471
01309Q-AA-6	Albertsons Inc Sr Nt 6.500% 02/15/28 .....	.....	..02/07/2023	Various .....	.....	5,141,418	5,135,000 .....	.....
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
015271-AR-0	Alexandria Real Estate Equity Sr Nt 3.375% 08/15/31 .....	.....	..01/18/2023	Suntrust Robinson Humprey Inc .....	.....	5,891,405	6,462,000	..93,901
015271-AS-8	Alexandria Real Estate Equity Sr Nt 4.000% 02/01/50 .....	.....	..11/02/2023	Various .....	.....	9,867,463	12,851,000	..200,337

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
015271-AX-7	Alexandria Real Estate Equity Sr Nt 3.000% 05/18/51		..01/18/2023	Citigroup		1,033,717	1,479,000	..7,642
015271-BB-4	Alexandria Real Estate Equity Sr Nt 5.150% 04/15/53		..11/09/2023	Various		12,758,616	15,514,000	..52,279
01741R-AL-6	Allegheny Technologies Inc Sr Nt 4.875% 10/01/29		..02/27/2023	MarketAxess		54,799	61,000	..1,207
018522-NB-7	Alliete Inc 1st Mtg 4.980% 04/27/33		..04/27/2023	Bank of America B1SD Dealer		25,000,000	25,000,000 .....	.....
01882Y-AE-6	Alliant Energy Finance Sr Nt 5.950% 03/30/29		..12/06/2023	Barclays Capital Inc		10,731,122	10,470,000	..48,453
02343J-AA-8	Amcor Flexibles North America Sr Nt 4.000% 05/17/25		..09/20/2023	Bank of America B1SD Dealer		1,935,880	2,000,000	..27,778
02343U-AJ-4	Amcor Finance USA Sr Nt 5.625% 05/26/33		..12/11/2023	Various		6,074,593	6,075,000	..48,121
02377D-AA-0	American Airlines Inc LBASS EETC Ser 2017-2B 3.700% 04/15/27		..09/13/2023	Various		1,052,707	1,109,790	..16,636
02378W-AA-7	American Airlines Inc LBASS EETC Ser 2017-1B 4.950% 08/15/26		..09/07/2023	MarketAxess		620,011	637,500	..1,899
025816-DK-2	American Express Co Sub Nt Fix to Flt 5.625% 07/28/34		..07/25/2023	Barclays Capital Inc		12,500,000	12,500,000 .....	.....
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
03464U-AA-4	Angel Oak Mortgage Trust RMBS Ser 2023-6 CI A1 6.500% 12/25/67		..09/01/2023	Goldman Sachs & Company		3,474,267	3,486,881	..27,072
03674X-AQ-9	Antero Resources Corp Sr Nt 7.625% 02/01/29		..02/23/2023	Various		7,231,328	7,048,000	..78,829
03690E-AA-6	Antero Midstream Part/Fl Sr Nt 7.875% 05/15/26		..08/21/2023	Various		3,043,641	3,000,000	..63,255
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
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
037989-AA-8	Apidos CLO CLO Ser 2023-44A CI A1 7.380% 04/26/35		..03/24/2023	Various		19,850,000	19,850,000 .....	.....
037989-AE-0	Apidos CLO CLO Ser 2023-44A CI B 7.930% 04/26/35		..03/24/2023	Bank of America B1SD Dealer		3,250,000	3,250,000 .....	.....
04016*-AA-2	Arglass Yamamura Southeast, LL Sr Nt 6.100% 06/30/35		..05/26/2023	Jefferies & Company Inc		6,100,000	6,100,000 .....	.....
04017N-AQ-5	Ares CLO Ltd CLO Ser 2020-57A CI AR 6.790% 01/25/35		..04/06/2023	SG Americas Securities LLC		6,825,000	7,000,000	..88,189
04020F-AA-2	ARES CLO Ltd Inc CLO Ser 2023-ALF4A CI A1 7.153% 10/15/36		..10/20/2023	Bank of America B1SD Dealer		31,045,000	31,045,000 .....	.....
04020F-AC-8	ARES CLO Ltd CLO Ser 23-ALF4A CI B 8.044% 10/15/36		..10/20/2023	Bank of America B1SD Dealer		2,500,000	2,500,000 .....	.....
04433L-AA-0	Ashland LLC Sr Nt 3.375% 09/01/31		..01/05/2023	Various		155,608	193,000	..2,316
053332-BD-3	Autozone Inc Sr Nt 4.750% 02/01/33		..01/23/2023	JP Morgan Securities LLC		698,838	700,000 .....	.....
053332-BE-1	Autozone Inc Sr Nt 5.050% 07/15/26		..07/18/2023	Bank of America B1SD Dealer		9,588,288	9,600,000 .....	.....
053332-BH-4	Autozone Inc Sr Nt 6.550% 11/01/33		..11/30/2023	Wells Fargo Securities LLC		8,762,891	8,200,000	..58,186
05335J-AB-9	Auxilior Term Funding LLC Ser 23-1A CI A2 6.180% 12/15/28		..12/01/2023	JP Morgan Securities LLC		7,499,268	7,500,000 .....	.....
05526D-BP-9	BAT Capital Corp Sr Nt 4.700% 04/02/27		..08/02/2023	Goldman Sachs & Company		4,367,115	4,500,000	..71,675
05538U-AA-1	BB-UBS Trust Ser 2012-SHOW CI A 3.430% 11/05/36		..09/22/2023	Citigroup		9,050,000	10,000,000	..23,821
055978-AA-8	Blackstone Credit Fund CLO Ser 2023-1A CI A 7.716% 01/20/36		..11/21/2023	Wells Fargo Securities LLC		6,500,000	6,500,000 .....	.....
05610W-AA-8	BPR Trust Ser 23-BRK2 CI A 6.899% 11/05/28		..09/29/2023	Morgan Stanley & Co LLC		14,999,241	15,000,000	..29,777
06406R-BM-8	Bank of NY Mellon Corp Sr Nt Fixed to Float 5.834% 10/25/33		..01/24/2023	Wells Fargo Securities LLC		1,560,888	1,440,000	..21,236
066940-AA-5	BARC 2023-NQM1 A1A Ser 23-NQM1 CI A1A 6.031% 01/25/63		..04/27/2023	Barclays Capital Inc		25,037,130	25,037,248	..142,611
06742L-AX-1	Barclays Dryrock Issuance Tr Ser 23-1 CI A 4.720% 02/15/29		..08/23/2023	Barclays Capital Inc		16,117,523	16,350,000	..21,437
06744D-AA-7	Barclays Mortgage Loan Trust RMBS Ser 2022-NQM1 CI A1 4.550% 07/25/52		..05/10/2023	Barclays Capital Inc		86,323	88,735	..123
06763M-AA-3	Babson CLO Ltd CLO Ser 2023-4A CI A 7.148% 01/20/37		..12/06/2023	Morgan Stanley & Co LLC		21,000,000	21,000,000 .....	.....
06763M-AC-9	Babson CLO Ltd CLO Ser 2023-4A CI B 7.798% 01/20/37		..12/06/2023	Morgan Stanley & Co LLC		7,250,000	7,250,000 .....	.....
071813-CL-1	Baxter Intl Sr Nt 1.915% 02/01/27		..08/02/2023	BNP Paribas Securities Corp		13,332,300	15,000,000	..2,394
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
07274E-AH-6	Bayer US Finance LLC Sr Nt 6.125% 11/21/26		..11/16/2023	Various		11,924,827	11,928,000 .....	.....
07274E-AK-9	Bayer US Finance LLC Sr Nt 6.375% 11/21/30		..11/16/2023	Citigroup		8,263,978	8,300,000 .....	.....
07274E-AL-7	Bayer US Finance LLC Sr Nt 6.500% 11/21/33		..11/16/2023	Citigroup		4,189,038	4,200,000 .....	.....
072929-AA-0	Bayswater CLO Ltd Inc CLO Ser 23-1A CI A1 7.061% 01/20/37		..11/02/2023	Morgan Stanley & Co LLC		8,750,000	8,750,000 .....	.....
072929-AE-2	Bayswater CLO Ltd Inc CLO Ser 2023-1A CI B 7.848% 01/20/37		..11/02/2023	Morgan Stanley & Co LLC		4,550,000	4,550,000 .....	.....
073096-A*-0	Bayport Polymers LLC Sr Nt 4.770% 02/15/28		..02/15/2023	Mizuho Securities USA Inc		15,000,000	15,000,000 .....	.....
073096-AB-8	Bayport Polymers LLC Sr Nt 4.890% 02/15/30		..02/15/2023	Mizuho Securities USA Inc		17,000,000	17,000,000 .....	.....
081437-AT-2	Bemis Co Inc Sr Nt 2.630% 06/19/30		..12/13/2023	Morgan Stanley & Co LLC		933,713	1,100,000	..14,144
08576P-AK-7	Berry Global Inc Sec Nt 5.500% 04/15/28		..03/27/2023	Citigroup		3,275,123	3,305,000 .....	.....
08862G-AA-2	Bankers Healthcare Group ABS Ser 2023-B CI A 6.920% 12/17/36		..10/31/2023	Goldman Sachs & Company		493,994	494,060 .....	.....
09031W-AD-5	Bimbo Bakeries USA Inc Sr Nt 6.400% 01/15/34		..12/04/2023	Direct		11,801,127	11,630,000	..17,227
092113-AR-0	Black Hills Corp Sr Nt 3.050% 10/15/29		..08/01/2023	MarketAxess		864,960	1,000,000	..9,150
092113-AV-1	Black Hills Corp Sr Nt 5.950% 03/15/28		..08/04/2023	Various		12,547,325	12,430,000	..149,742
092113-AW-9	Black Hills Corp Sr Nt 6.150% 05/15/34		..09/06/2023	MUFG Securities Inc		39,690,000	40,000,000 .....	.....
09261W-AA-2	Blackrock DLF IX CLO Ser 2020-IX CI A-1 6.924% 07/21/30		..12/19/2023	Various		1,168,313	1,168,313 .....	.....
097023-CV-5	Boeing Co Sr Nt 5.705% 05/01/40		..10/31/2023	Bank of America B1SD Dealer		13,365,600	15,000,000	..2,377

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
10373Q-BE-9	BP Cap Mkts America Sr Nt 3.410% 02/11/26		11/01/2023	Various		14,318,412	15,000,000	115,798
10568M-AA-2	BRAVO Residential Funding Tr RMBS Ser 2023-NQM1 CI A1 5.757% 01/25/63		01/20/2023	Barclays Capital Inc		7,316,474	7,316,478	29,251
10568M-AB-0	BRAVO Residential Funding Tr RMBS Ser 2023-NQM1 CI A2 6.350% 01/25/63		01/20/2023	Barclays Capital Inc		1,856,575	1,857,117	8,189
10569D-AA-1	BRAVO Residential Funding Tr RMBS Ser 2023-NQM6 CI A1 6.602% 09/25/63		08/31/2023	Barclays Capital Inc		17,624,043	17,624,182	116,355
10569H-AA-2	BRAVO Residential Funding Tr RMBS Ser 2023-NQM7 CI A1 7.130% 09/25/63		10/20/2023	Goldman Sachs & Company		24,687,244	24,687,343	146,684
11135F-BV-2	Broadcom Inc Sr Nt 4.926% 05/15/37		02/23/2023	BNP Paribas Securities Corp		1,721,071	1,970,000	27,495
11283#-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
12511Q-AB-5	CCG Receivables Trust LBASS Ser 2023-2 CI A2 6.280% 04/14/32		11/07/2023	Wells Fargo Securities LLC		6,499,869	6,500,000	
12588W-AA-0	COLT Funding LLC Ser 23-4 CI A1 7.163% 10/25/68		11/02/2023	Goldman Sachs & Company		34,746,192	34,746,275	248,888
12665O-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
131347-CM-6	Calpine Corp 1st Lein HY Nt 4.500% 02/15/28		01/19/2023	Various		840,896	906,000	17,427
14040H-CY-9	Capital One Financial Corp Sr Nt Fixed to Float 5.817% 02/01/34		01/25/2023	Various		6,423,387	6,418,000	
14317G-AL-7	Carlyle Global Market Strat CLO Ser 2022-6A CI AR 7.080% 10/25/36		10/10/2023	Goldman Sachs & Company		32,100,000	32,100,000	
14317G-AN-3	Carlyle Global Market Strat CLO Ser 22-6A CI BR 7.780% 10/25/36		10/10/2023	Goldman Sachs & Company		4,100,000	4,100,000	
144285-AL-7	Carpenter Technology Corp Sr Nt 6.375% 07/15/28		02/16/2023	Jane Street Advisors		136,188	140,000	893
14686G-AB-0	Carvana Auto Receivables Trust Ser 23-P3 CI A2 6.090% 11/10/26		08/07/2023	Wells Fargo Securities LLC		316,975	317,000	
14913R-3C-9	Caterpillar Finl Serv Sr Mtn 5.400% 03/10/25		03/07/2023	MUFG Securities Inc		999,790	1,000,000	
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
15189Y-AH-9	Centerpoint Energy Res Sr Nt 5.400% 03/01/33		02/21/2023	Scotia Capital		9,997,500	10,000,000	
154051-K8-4	Central Maine Power Co 1st Mtg 6.040% 12/13/38		12/13/2023	Us Bancorp Investments Inc		10,000,000	10,000,000	
165183-CZ-5	Chesapeake Funding II ABS Ser 23-2A CI A1 6.160% 10/15/35		09/12/2023	Toronto Dominion		2,574,165	2,574,407	
166754-A*-2	Chevron Phillips Chemical Sr Nt 5.390% 05/01/29		04/26/2023	Mizuho Securities USA Inc		19,000,000	19,000,000	
168298-AB-9	Chick-Fil-A, Inc Sr Nt Ser B 1.610% 10/29/25		04/27/2023	Direct		4,542,950	5,000,000	39,803
185899-AK-7	Cleveland Cliffs Inc Sr Nt 4.625% 03/01/29		04/25/2023	Bank of America BISD Dealer		905,000	1,000,000	7,194
20268J-AB-9	Commonspirit Health Sec Nt 3.347% 10/01/29		02/24/2023	JP Morgan Securities LLC		4,361,732	5,000,000	66,590
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
210385-AB-6	Constellation En Gen LLC Sr Nt 5.600% 03/01/28		02/21/2023	Barclays Capital Inc		8,018,877	8,020,000	
210385-AE-0	Constellation En Gen LLC Sr Nt 6.500% 10/01/53		11/01/2023	Morgan Stanley & Co LLC		9,312,388	9,700,000	59,547
210518-DA-1	Consumers Energy Co 1st Mtg Bd 3.950% 07/15/47		11/03/2023	JP Morgan Securities LLC		14,158,268	18,729,000	228,923
219023-AC-2	Corn Products Intl Inc Sr Nt 6.625% 04/15/37		12/11/2023	Various		5,439,911	5,091,000	50,644
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
22822V-BA-8	Crown Castle Inc Sr Nt 5.000% 01/11/28		01/09/2023	Various		6,419,089	6,425,000	
23345M-AA-5	DT Midstream Inc Sr Nt 4.125% 06/15/29		01/26/2023	Various		1,837,355	2,071,000	7,669
23345M-AB-3	DT Midstream Inc Sr Nt 4.375% 06/15/31		02/08/2023	Barclays Capital Inc		216,875	250,000	1,671
23357*-AV-3	DTE Gas Co Sr Sec Nt 5.570% 10/01/30		10/05/2023	Us Bancorp Investments Inc		10,000,000	10,000,000	
233853-AG-5	Daimler Trucks Finance NA Sr Nt 2.375% 12/14/28		01/11/2023	Various		2,071,296	2,400,000	4,592
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
233853-AQ-3	Daimler Trucks Finance NA DAIMLER TRUCKS FINAN NA 5.125% 01/19/28		01/12/2023	Various		10,894,195	10,892,000	
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
233853-AU-4	Daimler Trucks Finance NA Sr Nt 5.500% 09/20/33		12/05/2023	Citigroup		9,617,642	9,665,000	174,238
245828-AA-2	Delaware Basin Residue, LLC Sr Nt 3.000% 09/30/36		03/31/2023	Carlyle Group Capital Markets		4,963,398	4,963,398	
24703D-BF-7	Dell Int LLC / EMC Corp Sr Nt 3.375% 12/15/41		11/02/2023	RBC Capital Markets LLC		16,641,700	25,000,000	328,594
25216B-AB-8	Dext ABS Ser 23-1 CI A2 5.990% 03/15/32		03/31/2023	Bank of America BISD Dealer		9,499,148	9,500,000	
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
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
25746U-BM-0	Dominion Resources Inc Sr Nt Ser C 4.900% 08/01/41		07/20/2023	Goldman Sachs & Company		1,229,374	1,229,000	28,940
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
26253E-AP-3	Dryden Senior Loan Fund CLO Ser 2022-113A A1R 7.046% 10/20/35		09/14/2023	BNP Paribas Securities Corp		19,050,000	19,050,000	
26844Q-AA-5	Ellington Financial RMBS Ser 23-1 CI A1 5.732% 02/25/68		05/11/2023	Various		3,504,780	3,504,188	19,354
26882P-BE-1	ERAC USA Finance Co Sr Nt 7.000% 10/15/37		12/01/2023	Morgan Stanley & Co LLC		27,922	25,000	243
26884L-AG-4	EQT Corp Sr Nt 7.000% 02/01/30		03/10/2023	Barclays Capital Inc		10,149,920	9,780,000	81,310
26884T-AE-2	ERAC USA Finance Company Sr Nt 5.625% 03/15/42		12/01/2023	Santander US Capital Markets		3,394,800	3,452,000	43,150
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
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
26884T-AS-1	ERAC USA Finance Company Sr Nt 4.200% 11/01/46		12/01/2023	KeyCorp		5,087,855	6,290,000	24,950

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
26884T-AW-2	ERAC USA Finance Company Sr Nt 4.900% 05/01/33		..04/26/2023	Various		20,346,030	20,405,000 .....	.....
26884T-AX-0	ERAC USA Finance Company Sr Nt 5.400% 05/01/53		07/11/2023	Various		3,809,660	3,900,000	37,800
26885B-AF-7	EQM Midstream Partners Sr Nt 6.000% 07/01/25		08/22/2023	Various		985,164	1,000,000	8,607
28622H-AB-7	Elevance Health Inc Sr Nt 4.750% 02/15/33		02/08/2023	Various		633,767	635,000	14
29001Y-AA-1	Elmwood CLO 22 Ltd CLO Ser 2023-1A CI A 7.203% 04/17/36		02/08/2023	Citigroup		51,300,000	51,300,000	
29001Y-AC-7	Elmwood CLO 22 Ltd CLO Ser 2023-1A CI B 7.603% 04/17/36		02/08/2023	Citigroup		1,950,000	1,950,000	
29003Y-AA-9	Elmwood CLO 23 Ltd Ser 23-2A CL A 7.194% 04/16/36		03/13/2023	RBC Capital Markets LLC		21,350,000	21,350,000	
29336T-AD-2	Enlink Midstream LLC Sr Nt 6.500% 09/01/30		08/02/2023	Wells Fargo Securities LLC		4,164,340	4,166,000	111,459
29336U-AE-7	EnLink Midstream Partners LP Sr Nt 4.150% 06/01/25		08/24/2023	Various		959,755	1,000,000	9,799
29360I-AC-4	Ent Auto Receivables Trust Ser 23-1A CI A2 6.220% 08/16/27		09/26/2023	Wells Fargo Securities LLC		3,685,711	3,686,000	
29362U-AD-6	Entegris Inc Sr Nt 3.625% 05/01/29		02/09/2023	Various		1,440,725	1,702,000	15,353
29365T-AN-4	Entergy Texas Inc 1st Lien 5.800% 09/01/53		08/08/2023	Various		25,068,860	25,000,000	
294429-AV-7	Equifax Inc Sr Nt 5.100% 12/15/27		08/02/2023	KeyCorp		1,976,580	2,000,000	13,883
29444U-BE-5	Equinix Inc Sr Nt 3.200% 11/18/29		01/18/2023	Goldman Sachs & Company		8,639,019	9,516,000	52,444
29444U-BH-8	Equinix Inc Sr Nt 2.150% 07/15/30		12/06/2023	Various		6,868,014	8,310,000	56,809
29444U-BJ-4	Equinix Inc Sr Nt 3.000% 07/15/50		12/04/2023	Barclays Capital Inc		572,886	900,000	10,575
29444U-BQ-8	Equinix Inc Sr Nt 1.450% 05/15/26		08/02/2023	Bank of America B1SD Dealer		5,968,999	6,673,000	21,233
29444U-BS-4	Equinix Inc Sr Nt 2.500% 05/15/31		12/05/2023	Various		11,636,510	13,920,000	49,346
29444U-BT-2	Equinix Inc Sr Nt 3.400% 02/15/52		12/04/2023	Barclays Capital Inc		1,160,199	1,700,000	17,822
29444U-BU-9	Equinix Inc Sr Nt 3.900% 04/15/32		01/25/2023	Wells Fargo Securities LLC		2,740,627	2,970,000	32,819
30036F-AB-7	Evergy Kansas Central 1st Lien 5.700% 03/15/53		11/08/2023	JP Morgan Securities LLC		10,459,120	11,200,000	97,533
30161N-BE-0	Exelon Corp Sr Nt 3.350% 03/15/32		01/12/2023	Tax Free Exchange		2,135,572	2,225,000	24,225
30161N-BH-3	Exelon Corp Sr Nt 4.100% 03/15/52		01/12/2023	Tax Free Exchange		1,848,741	1,850,000	24,651
30161N-BL-4	Exelon Corp Sr Nt 5.600% 03/15/53		02/16/2023	Barclays Capital Inc		19,938,200	20,000,000	
30166T-AB-9	Exeter Automobile Rec Trust Ser 23-4A CL A2 6.070% 12/15/25		08/22/2023	Wells Fargo Securities LLC		2,249,954	2,250,000	
30166T-AC-7	Exeter Automobile Rec Trust Ser 23-4A CL A3 6.060% 09/15/26		08/22/2023	Wells Fargo Securities LLC		3,699,792	3,700,000	
30166T-AD-5	Exeter Automobile Rec Trust Ser 23-4A CL B 6.310% 10/15/27		08/22/2023	Wells Fargo Securities LLC		12,249,217	12,250,000	
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
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
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
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	
337738-BD-9	FiServe Inc Sr Nt 5.450% 03/02/28		02/27/2023	Bank of America B1SD Dealer		5,422,941	5,430,000	
337738-BE-7	FiServe Inc Sr Nt 5.600% 03/02/33		02/27/2023	Bank of America B1SD Dealer		3,682,177	3,690,000	
33830G-AA-9	Five Corners FND TR III Sr Nt 5.791% 02/15/33		03/01/2023	Credit Suisse Securities LLC		20,000,000	20,000,000	
33835P-AA-4	Five Corners FND TR IV Sr Nt 5.997% 02/15/53		03/01/2023	Credit Suisse Securities LLC		20,000,000	20,000,000	
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
34501*-AA-1	Football Club Term Notes 2023- Football Club Term Notes 2023- 5.390% 10/05/28		03/28/2023	Bank of America B1SD Dealer		20,000,000	20,000,000	
34501*-AB-9	Football Club Term Notes 2023- Football Club Term Notes 2023- 5.370% 10/05/29		03/28/2023	Bank of America B1SD Dealer		12,000,000	12,000,000	
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
345397-B2-8	Ford Motor Co Co Sr Nt 3.375% 11/13/25		08/22/2023	Various		2,772,330	3,000,000	27,984
35063*-AA-6	Foundry JV Holdco LLC Sr Nt 5.720% 01/25/38		05/31/2023	BNP Paribas Securities Corp		35,000,000	35,000,000	
350930-AA-1	Foundry JV Holdco LLC Nt 5.875% 01/25/34		05/10/2023	BNP Paribas Securities Corp		7,482,285	7,576,000	
35906A-BF-4	Frontier Communications 1st Lien 5.000% 05/01/28		03/27/2023	Various		1,912,567	2,189,000	39,982
36267V-AH-6	GE Healthcare Hldg LLC Sr Nt 5.857% 03/15/30		12/06/2023	Deutsche Bank Capital		6,065,488	5,893,000	79,577
36267V-AM-5	GE Healthcare Hldg LLC Sr Nt 6.377% 11/22/52		11/02/2023	Various		24,267,330	23,000,000	456,133
369550-BJ-6	General Dynamics Corp Sr Nt 4.250% 04/01/50		11/30/2023	Various		8,669,282	10,000,000	74,375
373334-JR-3	Georgia Pwr Co Sr Nt 5.400% 06/01/40		11/13/2023	JP Morgan Securities LLC		2,581,571	2,874,000	70,700
378272-BP-2	Glencore Funding LLC Sr Nt 6.375% 10/06/30		12/06/2023	Bank of America B1SD Dealer		8,075,221	7,700,000	84,540
37940X-AE-2	Global Payments Inc Sr Nt 1.200% 03/01/26		07/17/2023	Bank of America B1SD Dealer		11,005,931	12,300,000	56,580
37940X-AR-3	Global Payments Inc Sr Nt 5.950% 08/15/52		07/17/2023	Bank of America B1SD Dealer		9,676,200	10,000,000	254,528
387422-AB-4	SCFPG 2023-1A B ABS Se 23-1A CI A2 6.510% 05/20/30		10/11/2023	Bank of America B1SD Dealer		11,548,495	11,550,000	
387422-AD-0	SCFPG 2023-1A B ABS Se 23-1A CI B 6.620% 04/20/33		10/11/2023	Bank of America B1SD Dealer		9,997,346	10,000,000	
38869A-AC-1	Graphic Packaging Intern Sr Nt 3.500% 03/01/29		03/31/2023	MarketAxess		219,375	250,000	802
38869A-AD-9	Graphic Packaging Intern Sr Nt 3.750% 02/01/30		01/25/2023	Bank of America B1SD Dealer		550,548	631,000	11,568
38937L-A*-2	Gray Oak Pipeline, LLC Sr Nt 6.840% 03/15/27		09/13/2023	Bank of America B1SD Dealer		55,000,000	55,000,000	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
40171B-AA-2	Guggenheim Corp Funding CLO Ser 23-6A CI A 7.878% 01/25/36		..11/21/2023	Scotia Capital		 2,500,000	 2,500,000 .....	..... .....
40410K-AA-3	Fuller H B Co Sr Nt 4.250% 10/15/28		..02/17/2023	MarketAxess		 102,138	 116,000	 1,739
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
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
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
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
41242*-CK-6	Hardwood Funding LLC Sec Nt 5.460% 06/07/29		..09/27/2023	Bank of America BISD Dealer		 7,000,000	 7,000,000 .....	..... .....
41242*-CL-4	Hardwood Funding LLC Sec Nt 5.610% 06/07/34		..09/27/2023	Bank of America BISD Dealer		 5,000,000	 5,000,000 .....	..... .....
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
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
42250P-AE-3	Healthpeak Properties Sr Nt 5.250% 12/15/32		..01/09/2023	Various		 17,155,351	 17,160,000 .....	..... .....
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
432833-AJ-0	Hilton Domestic Operatin Sr Nt 3.750% 05/01/29		..01/19/2023	RBC Capital Markets LLC		 94,500	 106,000	 905
437076-AV-4	Home Depot Inc Sr Nt 5.950% 04/01/41		..11/02/2023	Barclays Capital Inc		 20,019,800	 20,000,000	 115,694
437076-BD-3	Home Depot Inc Sr Nt 4.875% 02/15/44		..11/09/2023	Various		 6,194,000	 7,000,000	 82,604
437076-BH-4	Home Depot Inc Sr Nt 4.250% 04/01/46		..12/04/2023	Various		 3,982,192	 4,732,000	 32,239
437076-BS-0	Home Depot Inc Sr Nt 3.900% 06/15/47		..12/04/2023	Morgan Stanley & Co LLC		 4,090,650	 5,000,000	 92,625
437076-BX-9	Home Depot Inc Sr Nt 4.500% 12/06/48		..12/04/2023	Wells Fargo Securities LLC		 6,548,541	 7,268,000 .....	..... .....
437076-CC-4	Home Depot Inc Sr Nt 3.300% 04/15/40		..12/04/2023	Barclays Capital Inc		 3,560,490	 4,500,000	 21,038
44328J-AA-9	HPSPR 2023-1A A1 Ser 23-1A CI A1 7.994% 07/15/35		..05/15/2023	BNP Paribas Securities Corp		 30,100,000	 30,100,000 .....	..... .....
44328U-AB-2	HPEFS 2023-2A A2 Ser 23-2A CI A2 6.040% 01/21/31		..09/19/2023	Wells Fargo Securities LLC		 2,649,796	 2,650,000 .....	..... .....
444859-BX-9	Humana Inc Sr Nt 5.500% 03/15/53		..11/09/2023	Various		 19,717,956	 21,470,000	 131,144
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
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
452327-AM-1	Illumina Inc Sr Nt 2.550% 03/23/31		..01/19/2023	Various		 12,251,762	 14,630,000	 121,750
452327-AP-4	Illumina Inc Sr Nt 5.750% 12/13/27		..01/18/2023	Various		 2,487,864	 2,400,000	 14,183
452763-AA-3	Imperial Fund LLC RMBS Ser 2022-NQM7 CI A1 7.369% 11/25/67		..02/08/2023	Nomura Securities Intl LLC		 2,057,056	 2,013,945	 3,710
45290B-AA-7	Imperial Fund LLC RMBS Ser 2023-NQM1 CI A1 5.941% 02/25/68		..01/31/2023	Nomura Securities Intl LLC		 12,086,361	 12,086,435	 71,806
45569K-AA-1	PRA Health Sciences Inc Sr Nt 2.875% 07/15/26		..04/11/2023	Goldman Sachs & Company		 91,732	 100,000	 703
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
45687V-AB-2	Ingersoll Rand Inc Sr Nt 5.700% 08/14/33		..12/05/2023	Various		 34,088,456	 33,750,000	 322,604
458140-CA-6	Intel Corp Sr Nt 4.150% 08/05/32		..01/27/2023	BNP Paribas Securities Corp		 8,671,331	 9,000,000	 179,758
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
46188B-AC-6	Invitation Homes OP Sr Nt 2.700% 01/15/34		..02/08/2023	Wells Fargo Securities LLC		 1,776,274	 2,310,000	 4,331
46188B-AD-4	Invitation Homes OP Sr Nt 4.150% 04/15/32		..02/28/2023	Various		 2,602,319	 2,905,000	 39,890
46188B-AE-2	Invitation Homes OP Sr Nt 5.450% 08/15/30		..12/05/2023	Various		 23,503,157	 23,968,000	 263,565
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 .....	..... .....
46266T-AE-8	IQVIA Inc Sec Nt 6.250% 02/01/29		..11/14/2023	Various		 29,974,140	 30,000,000 .....	..... .....
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	 11,856
46590X-AM-8	JBS USA/Food/Finance Sr Nt 3.750% 12/01/31		..08/22/2023	Various		 5,555,916	 6,000,000	 50,625
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
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
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
46604C-AA-4	Ivy Hill Middle Market Credit CLO Ser 20A CI A 7.794% 04/15/35		..02/13/2023	Natixis		 6,300,000	 6,300,000 .....	..... .....
46657B-AA-2	JPM Mortgage Trust Ser 23-DSG2 CI A1 5.250% 11/25/63		..08/14/2023	JP Morgan Securities LLC		 25,830,874	 26,812,202	 117,303
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
49327M-3H-5	Key Bank NA Sr Nt 5.000% 01/26/33		..01/23/2023	KeyCorp		 852,869	 857,000 .....	..... .....
501797-AW-4	L Brands Inc Sr Nt 6.625% 10/01/30		..02/21/2023	Various		 656,230	 666,000	 13,956
50202C-AA-2	LCM Ltd Partnership CLO Ser 33A CI A 6.817% 07/20/34		..04/20/2023	Bank of America BISD Dealer		 15,362,450	 15,700,000	 11,148
50202C-AC-8	LCM Ltd Partnership CLO Ser 33A CI B 7.327% 07/20/34		..04/20/2023	Bank of America BISD Dealer		 3,468,600	 3,600,000	 2,760
50203C-AC-7	LCM Ltd Partnership CLO Ser 34A A2 7.027% 10/20/34		..05/17/2023	Bank of America BISD Dealer		 7,692,000	 8,000,000	 42,536
50204H-AQ-4	LCM Ltd Partnership CLO Ser 38A A1AR 7.144% 10/15/36		..08/24/2023	Deutsche Bank Capital		 15,000,000	 15,000,000 .....	..... .....
50204H-AW-1	LCM Ltd Partnership CLO Ser 38A B1R 7.994% 10/15/36		..08/24/2023	Deutsche Bank Capital		 4,975,000	 4,975,000 .....	..... .....
50204H-BA-8	LCM Ltd Partnership CLO Ser 38A CR 8.494% 10/15/36		..08/24/2023	Deutsche Bank Capital		 2,300,000	 2,300,000 .....	..... .....
50209L-A*-8	LMRK Issuer Co III, LLC LMRK Issuer Co III, LLC 5.690% 06/30/33		..05/12/2023	BNP Paribas Securities Corp		 17,900,000	 17,900,000	

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SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
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
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
532457-CE-6	Eli Lilly & Co Sr Nt 5.000% 02/27/26		..02/23/2023	Morgan Stanley & Co LLC		1,996,700	2,000,000	
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
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
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
551925-AA-8	M&T Equipment Notes Ser 23-1A CI A2 6.090% 07/15/30		..08/08/2023	SMBC Nikko Securities America		12,499,554	12,500,000	
55261F-AR-5	M&T Bank Corp Sr Nt Fixed to Float 5.053% 01/27/34		..01/24/2023	Various		2,252,645	2,250,000	
55279H-AV-2	Manuf & Traders Tr Co Sr Nt 4.650% 01/27/26		..01/25/2023	JP Morgan Securities LLC		6,994,750	7,000,000	
55286G-AA-1	MFRA Trust Ser 23-INV1 CI A1 5.920% 02/25/58		..05/04/2023	Performance Trust Capital Ptnr		279,998	279,518	322
55286M-AA-8	MFRA Trust RMBS Ser 2023-NQM3 CI A1 6.617% 07/25/68		..08/30/2023	Barclays Capital Inc		69,888,537	69,889,488	449,613
55336V-BV-1	MPLX LP Sr Nt 5.000% 03/01/33		..02/03/2023	Various		1,438,052	1,455,000	
55354G-AH-3	MSCI Inc Sr Nt 4.000% 11/15/29		..03/09/2023	HSBC Securities USA Inc		44,428	50,000	656
55354G-AL-4	MSCI Inc Sr Nt 3.875% 02/15/31		..03/09/2023	MUFG Securities Inc		8,589,200	10,000,000	109,792
55354G-AQ-3	MSCI Inc Sec Nt 3.250% 08/15/33		..01/13/2023	Bank of America BISD Dealer		305,599	373,000	5,152
55822N-AA-7	Madison Park Funding Ltd CLO Ser 2023-61A CI A 7.146% 01/20/37		..11/22/2023	BNP Paribas Securities Corp		23,555,000	23,555,000	
55822N-AE-9	Madison Park Funding Ltd CLO Ser 2023-61A CI B 7.816% 01/20/37		..11/22/2023	BNP Paribas Securities Corp		5,500,000	5,500,000	
55903V-BC-6	Warnermedia Holdings Inc. Sr Nt 4.279% 03/15/32		..05/01/2023	Tax Free Exchange		25,710,000	25,710,000	140,572
55903V-BD-4	Warnermedia Holdings Inc. Sr Nt 5.050% 03/15/42		..05/01/2023	Tax Free Exchange		16,670,000	16,670,000	107,568
55903V-BE-2	Warnermedia Holdings Inc. Sr Nt 5.141% 03/15/52		..05/01/2023	Tax Free Exchange		54,775,990	55,765,000	366,323
55952M-AA-1	Magnetite CLO Ltd CLO Ser 2023-34A CI A 7.236% 04/20/36		..01/18/2023	Various		44,650,000	44,650,000	
55952M-AC-7	Magnetite CLO Ltd CLO Ser 2023-34A CI B 7.916% 04/20/36		..01/18/2023	RBC Capital Markets LLC		3,450,000	3,450,000	
56081F-DB-3	Major League Baseball Tr Sec Nt 5.640% 12/10/26		..12/11/2023	Bank of America BISD Dealer		15,000,000	15,000,000	
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
57636Q-AX-2	Mastercard Inc Sr Nt 4.850% 03/09/33		..03/06/2023	JP Morgan Securities LLC		1,998,120	2,000,000	
579780-AT-4	McCormick & Co Inc Sr Unsecured 4.950% 04/15/33		..12/11/2023	Suntrust Robinson Humprey Inc		1,285,489	1,325,000	10,567
58013M-ER-1	McDonalds Corp Sr Nt 3.625% 05/01/43		..10/31/2023	Wells Fargo Securities LLC		7,193,056	10,235,000	1,031
58013M-FT-6	McDonalds Corp Sr Nt 5.150% 09/09/52		..12/04/2023	Goldman Sachs & Company		8,182,384	8,600,000	107,034
58933Y-AW-5	Merck & Co Inc Sr Nt 4.000% 03/07/49		..12/07/2023	Goldman Sachs & Company		1,545,012	1,800,000	18,800
58933Y-BF-1	Merck & Co Inc Sr Nt 2.750% 12/10/51		..12/07/2023	HSBC Securities USA Inc		1,072,528	1,600,000	122
58933Y-BM-6	Merck & Co Inc Sr Nt 5.000% 05/17/53		..12/07/2023	Morgan Stanley & Co LLC		4,588,592	4,600,000	15,333
595112-BV-4	Micron Technology Inc Sr Nt 6.750% 11/01/29		..12/13/2023	Deutsche Bank Capital		7,590,800	7,206,000	59,450
59980D-AA-9	Mill City Mortgage Trust RMBS Ser 2023-NQM1 CI A1 6.050% 10/25/67		..02/24/2023	Goldman Sachs & Company		2,175,055	2,203,783	10,000
61763X-BF-2	Morgan Stanley BAML Tr CMBS Ser 2014-C18 CI 300A 3.749% 08/15/31		..08/03/2023	Citigroup		7,600,000	10,000,000	6,248
61945C-AB-9	Mosaic Co Sr Nt 4.875% 11/15/41		..12/12/2023	Deutsche Bank Capital		708,539	822,000	3,228
61945C-AE-3	Mosaic Co Sr Nt 5.625% 11/15/43		..12/08/2023	JP Morgan Securities LLC		2,670,471	2,833,000	11,952
61945C-AH-6	Mosaic Co Sr Nt 5.375% 11/15/28		..12/05/2023	Various		22,932,503	22,900,000	
62829D-2B-5	Mutual of Omaha Global Sec Nt 5.450% 12/12/28		..12/06/2023	Various		49,674,657	49,639,000	
62890Q-AB-1	NMIF 2023-A A2 ABS Ser 23-1 CI A1 6.570% 06/17/30		..09/12/2023	Deutsche Bank Capital		15,499,936	15,500,000	
62920K-AB-8	NMIF Funding LLC Ser 22-A CI A2 2.580% 10/16/28		..08/18/2023	Suntrust Robinson Humprey Inc		1,558,843	1,592,180	799
629377-CT-7	NRG Energy Inc 1st Lien Ser 144A 7.000% 03/15/33		..03/02/2023	Various		24,781,092	25,000,000	
62979*-AN-7	NSA OP, LTD Sr Nt Ser M 5.610% 07/05/28		..04/27/2023	Wells Fargo Securities LLC		15,000,000	15,000,000	
62988#-AA-0	CTL NOAA Lease Finance Trust Sr Sec Nt 5.096% 03/15/38		..04/05/2023	CTL Securities LLC		7,015,475	7,015,475	
65339K-BP-4	Nextera Energy Capital Sr Nt 6.051% 03/01/25		..02/22/2023	JP Morgan Securities LLC		11,087,650	11,060,000	
65339K-CJ-7	Nextera Energy Capital Sr Nt 5.000% 07/15/32		..01/19/2023	HSBC Securities USA Inc		6,109,996	5,950,000	6,611
65342*-AA-8	NEXUS Gas Transmission, LLC NEXUS Gas Transmission, LLC 5.360% 05/01/28		..05/01/2023	Barclays Capital Inc		18,000,000	18,000,000	
65342Q-AB-8	NextEra Energy Operating Sr Nt 4.500% 09/15/27		..04/11/2023	SMBC Nikko Securities America		1,907,500	2,000,000	7,000
65342Q-AK-8	NextEra Energy Operating Sr Nt 4.250% 07/15/24		..08/21/2023	Wells Fargo Securities LLC		1,838,265	1,883,000	2,668
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
655844-BY-3	Norfolk Southern Corp Sr Nt 4.150% 02/28/48		..12/01/2023	Us Bancorp Investments Inc		2,603,494	3,209,000	35,883
655844-CQ-9	Norfolk Southern Corp Sr Nt 4.450% 03/01/33		..02/21/2023	Various		1,440,264	1,540,000	3,959
655844-CR-7	Norfolk Southern Corp Sr Nt 5.050% 08/01/30		..12/06/2023	Goldman Sachs & Company		5,182,291	5,160,000	91,203
655844-CS-5	Norfolk Southern Corp Sr Nt 5.350% 08/01/54		..12/05/2023	HSBC Securities USA Inc		9,703,614	9,909,000	183,434
666807-BP-6	Northrop Grumman Corp Sr Nt 4.030% 10/15/47		..12/01/2023	RBC Capital Markets LLC		13,843,807	17,200,000	94,828
66981F-AC-4	AMSR Trust Ser 20-SFR4 CI C 1.856% 11/17/37		..11/13/2023	Morgan Stanley & Co LLC		5,447,578	6,000,000	4,331

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
670843-AA-9	Onslow Bay Financial RMBS Ser 2023-NQM2 CI A1 6.319% 03/25/63 .....	.....	..02/21/2023	Barclays Capital Inc .....	.....	.....13,814,884	13,842,945	63,175
670855-AA-3	Onslow Bay Financial LLC RMBS Ser 2023-NQM1 CL A1 6.120% 11/25/62 .....	.....	..01/24/2023	Barclays Capital Inc .....	.....	.....1,601,087	1,589,414	6,755
67103H-AJ-6	Oreilly Automotive Inc Sr Nt 4.200% 04/01/30 .....	.....	..12/04/2023	Suntrust Robinson Humprey Inc .....	.....	.....1,877,386	1,990,000	15,091
67103H-AK-3	Oreilly Automotive Inc Sr Nt 1.750% 03/15/31 .....	.....	..11/30/2023	Suntrust Robinson Humprey Inc .....	.....	.....1,103,488	1,404,000	5,392
67103H-AL-1	Oreilly Automotive Inc Sr Nt 4.700% 06/15/32 .....	.....	..11/30/2023	Wells Fargo Securities LLC .....	.....	.....2,259,558	2,360,000	52,071
67117A-AA-4	OHA Credit Partners Ltd QLO Ser 2023-14A CI A 7.156% 04/20/36 .....	.....	..01/31/2023	BNP Paribas Securities Corp .....	.....	.....27,200,000	27,200,000 .....	..... .....
67117A-AE-6	OHA Credit Partners Ltd QLO Ser 2023-14A CI B 7.656% 04/20/36 .....	.....	..01/31/2023	BNP Paribas Securities Corp .....	.....	.....4,200,000	4,200,000 .....	..... .....
67118L-AA-9	Onslow Bay Financial LLC Ser 22-NQM9 CI A1A 6.450% 09/25/62 .....	.....	..11/30/2023	Morgan Stanley & Co LLC .....	.....	.....4,802,188	4,803,689	2,582
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
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
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
674599-DK-8	Occidental Petroleum Corp Sr Nt 4.500% 07/15/44 .....	.....	..12/01/2023	Various .....	.....	.....10,941,514	14,339,000	122,513
674599-DL-6	Occidental Petroleum Corp Sr Nt 6.600% 03/15/46 .....	.....	..12/01/2023	Various .....	.....	.....33,449,998	33,400,000	123,200
674921-AB-7	OCOU 2023-1A A2 Ser 23-1A CI A2 6.230% 04/15/27 .....	.....	..09/22/2023	Bank of America BISR Dealer .....	.....	.....6,799,323	6,800,000 .....	..... .....
67755F-AJ-1	Ohio St Energy Partners LLC Sec Nt 6.240% 11/27/33 .....	.....	..11/27/2023	RBC Capital Markets LLC .....	.....	.....15,000,000	15,000,000 .....	..... .....
68233J-CM-4	Oncor Electric Delivery Sec Nt 4.950% 09/15/52 .....	.....	..11/07/2023	Goldman Sachs & Company .....	.....	.....8,688,700	10,000,000	74,250
69007T-AC-8	Outfront Media Cap LLC / C Sr Nt 4.625% 03/15/30 .....	.....	..03/28/2023	MarketAxess .....	.....	.....80,781	100,000	193
69007T-AE-4	Outfront Media Cap LLC / C Sr Nt 4.250% 01/15/29 .....	.....	..04/25/2023	RBC Capital Markets LLC .....	.....	.....169,000	200,000	2,408
69121M-AA-8	Owl Rock QLO OR Ser 23-14A CI A 7.816% 10/20/35 .....	.....	..11/07/2023	SG Americas Securities LLC .....	.....	.....1,500,000	1,500,000 .....	..... .....
69121X-AA-4	Owl Rock QLO VIII, LLC QLO Ser 2019-1A CI ANR 7.767% 02/20/36 .....	.....	..12/08/2023	Natixis .....	.....	.....11,750,000	11,750,000 .....	..... .....
69346V-AA-7	Performace Food Group Sr Nt 5.500% 10/15/27 .....	.....	..02/16/2023	Morgan Stanley & Co LLC .....	.....	.....601,650	630,000	12,128
693475-BJ-3	PNC Financial Services Group Sr Nt Fixed to Float 6.037% 10/28/33 .....	.....	..01/27/2023	Morgan Stanley & Co LLC .....	.....	.....8,569,344	7,915,000	123,022
693475-BM-6	PNC Financial Services Group Sr Nt Fix to Float 5.068% 01/24/34 .....	.....	..01/19/2023	PNC Capital Markets LLC .....	.....	.....5,828,000	5,828,000 .....	..... .....
69370C-AC-4	PTC Inc Sr Nt 4.000% 02/15/28 .....	.....	..01/17/2023	MarketAxess .....	.....	.....348,368	372,000	6,365
69380T-AA-9	Preston Ridge Partners Mrtg Ser 2023-NQM3 CI A1 6.221% 11/25/68 .....	.....	..12/19/2023	Barclays Capital Inc .....	.....	.....5,384,977	5,385,000	19,542
6944PL-2H-1	Pacific Life GF II PACIFIC LIFE GF II 1.600% 09/21/28 .....	.....	..03/23/2023	Goldman Sachs & Company .....	.....	.....7,543,890	9,000,000	2,400
701638-AA-2	Parliament Funding III LLC Nt 8.096% 12/01/33 .....	.....	..11/13/2023	Direct .....	.....	.....3,225,680	3,225,680 .....	..... .....
71114F-AB-6	Peoples Gas System, Inc. Sr Nt 5.630% 12/19/33 .....	.....	..12/19/2023	JP Morgan Securities LLC .....	.....	.....35,000,000	35,000,000 .....	..... .....
71114F-AC-4	Peoples Gas System, Inc. Sr Nt 5.940% 12/19/53 .....	.....	..12/19/2023	JP Morgan Securities LLC .....	.....	.....5,000,000	5,000,000 .....	..... .....
718172-CV-9	Philip Morris Intl Inc Sr Nt 5.125% 11/17/27 .....	.....	..11/29/2023	Barclays Capital Inc .....	.....	.....10,046,200	10,000,000	19,931
74251V-AT-9	Principal Financial Group Sr Nt 5.375% 03/15/33 .....	.....	..03/06/2023	Various .....	.....	.....29,971,753	30,000,000 .....	..... .....
74368C-BV-5	Protective Life Global Secured Nt 5.467% 12/08/28 .....	.....	..12/12/2023	Various .....	.....	.....42,183,188	42,080,000	6,048
744320-BL-5	Prudential Financial Inc Jr Sub Nt 6.750% 03/01/53 .....	.....	..02/22/2023	JP Morgan Securities LLC .....	.....	.....5,904,000	5,904,000 .....	..... .....
74834L-BD-1	Quest Diagnostics Inc Sr Nt 6.400% 11/30/33 .....	.....	..10/31/2023	Jane Street Advisors .....	.....	.....10,011,600	10,000,000	1,778
74989M-AA-9	RR LTD QLO Ser 2023-26A CI A1 7.174% 04/15/38 .....	.....	..02/17/2023	Citigroup .....	.....	.....23,900,000	23,900,000 .....	..... .....
75000H-AL-8	RR Ltd Ser 22-24A CI A1AR 7.124% 01/15/36 .....	.....	..11/15/2023	Scotia Capital .....	.....	.....1,300,000	1,300,000 .....	..... .....
75000H-AQ-7	RR Ltd Ser 22-24A CI A2R 7.794% 01/15/36 .....	.....	..11/15/2023	Scotia Capital .....	.....	.....800,000	800,000 .....	..... .....
75000K-AA-5	RR Ltd QLO Ser 2023-25A CI A1 7.194% 04/15/36 .....	.....	..02/01/2023	Bank of America BISR Dealer .....	.....	.....26,350,000	26,350,000 .....	..... .....
75000K-AC-1	RR Ltd QLO Ser 2023-25A CI A2 7.894% 04/15/36 .....	.....	..02/01/2023	Bank of America BISR Dealer .....	.....	.....10,250,000	10,250,000 .....	..... .....
75458F-AB-5	Rayburn County Electric Cooper 1st Mtg Ser A 6.040% 12/30/42 .....	.....	..06/16/2023	Jefferies & Company Inc .....	.....	.....24,643,504	24,643,504 .....	..... .....
75513E-CV-1	RTX Corporation Sr Nt 6.000% 03/15/31 .....	.....	..12/13/2023	Jefferies & Company Inc .....	.....	.....1,675,264	1,600,000	9,867
75513E-CX-7	RTX Corporation Sr Nt 6.400% 03/15/54 .....	.....	..11/06/2023	Citigroup .....	.....	.....11,257,625	11,300,000 .....	..... .....
76131V-AB-9	Retail PPTYS Of America Sr Nt 4.750% 09/15/30 .....	.....	..03/29/2023	Wells Fargo Securities LLC .....	.....	.....4,142,976	4,600,000	9,368
77030F-AB-4	Robert Bosch Finance LLC Sr Nt 6.320% 12/01/31 .....	.....	..11/30/2023	Mizuho Securities USA Inc .....	.....	.....15,000,000	15,000,000 .....	..... .....
771367-EF-6	Rochester Gas & Elec Corp 1st Mtge 5.890% 12/13/34 .....	.....	..12/13/2023	Us Bancorp Investments Inc .....	.....	.....15,000,000	15,000,000 .....	..... .....
776743-AL-0	Roper Technologies Inc Sr Nt 1.750% 02/15/31 .....	.....	..01/25/2023	Various .....	.....	.....3,831,198	4,770,000	37,276
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
78409V-BF-0	S&P Global Inc Sr Nt 4.750% 08/01/28 .....	.....	..03/01/2023	Tax Free Exchange .....	.....	.....17,764,563	17,600,000	69,667
78409V-BG-8	S&P Global Inc Sr Nt 4.250% 05/01/29 .....	.....	..03/01/2023	Various .....	.....	.....23,167,809	22,000,000	311,667
78410G-AG-9	SBA Communications Corp Sr Nt 3.125% 02/01/29 .....	.....	..08/01/2023	Various .....	.....	.....1,161,935	1,370,000	542
802927-AC-7	Santander Drive Auto Receivabl Ser 23-4 CI A2 6.180% 02/16/27 .....	.....	..08/15/2023	SG Americas Securities LLC .....	.....	.....17,799,726	17,799,940 .....	..... .....
802927-AD-5	Santander Drive Auto Receivabl Ser 23-4 CI A3 5.730% 04/17/28 .....	.....	..08/15/2023	SG Americas Securities LLC .....	.....	.....23,495,450	23,500,000 .....	..... .....
805922-AE-1	Space Coast Credit Union Ser 23-1A CI A3 5.700% 10/16/28 .....	.....	..12/06/2023	Citigroup .....	.....	.....8,198,207	8,200,000 .....	..... .....
812127-AA-6	Sealed Air Corp Sr Nt 6.125% 02/01/28 .....	.....	..01/17/2023	Goldman Sachs & Company .....	.....	.....312,000	312,000 .....	..... .....
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

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SCHEDULE D - PART 3

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
81785E-AA-8	720 East CLO Ltd CLO Ser 23-1A CI A1 7.463% 04/15/36		..02/15/2023	JP Morgan Securities LLC		..52,450,000	..52,450,000 .....	.....
81785E-AE-0	720 East CLO Ltd CLO Ser 2023-1A CI B 7.875% 04/15/36		..02/15/2023	JP Morgan Securities LLC		..12,650,000	..12,650,000 .....	.....
81785E-AG-5	720 East CLO Ltd CLO Ser 2023-1A C 8.675% 04/15/36		..02/15/2023	JP Morgan Securities LLC		..1,850,000	..1,850,000 .....	.....
817941-AA-5	720 East CLO Ltd Ser 23-2A CI A1 7.244% 10/15/36		..08/15/2023	JP Morgan Securities LLC		..79,250,000	..79,250,000 .....	.....
817941-AE-7	720 East CLO Ltd Ser 23-2A CI B 7.944% 10/15/36		..08/15/2023	JP Morgan Securities LLC		..11,150,000	..11,150,000 .....	.....
82967N-BA-5	Sirius XM Radio Inc Sr Nt 5.000% 08/01/27		..04/05/2023	Various		..1,920,318	..2,070,000	..12,980
83001A-AD-4	Six Flags Entertainment Sr Nt 7.250% 05/15/31		..05/02/2023	Wells Fargo Securities LLC		..5,712,120	..5,904,000	..1,189
838515-L8-1	South Jersey Gas Co Sr Nt 5.210% 06/01/33		..05/18/2023	PNC Capital Markets LLC		..6,600,000	..6,600,000 .....	.....
842400-HU-0	Southern CA Edison Co Southern CA Edison Co 5.300% 03/01/28		..02/27/2023	Wells Fargo Securities LLC		..1,428,570	..1,430,000 .....	.....
842400-HV-8	Southern CA Edison Co 1st Lien 5.700% 03/01/53		..02/27/2023	Wells Fargo Securities LLC		..13,267,349	..13,330,000 .....	.....
842587-CX-3	Southern Co Sr Nt 4.400% 07/01/46		..11/13/2023	Morgan Stanley & Co LLC		..5,135,690	..6,580,000	..107,766
84265V-AA-3	Southern Copper Corp Sr Nt 7.500% 07/27/35		..10/26/2023	Direct		..3,928,400	..3,680,000	..71,300
8426EP-AC-2	Southern CO Gas Capital Sr Nt 4.400% 05/30/47		..11/13/2023	JP Morgan Securities LLC		..1,272,702	..1,694,000	..34,162
8426EP-AD-0	Southern CO Gas Capital Sr Nt Ser 20-A 1.750% 01/15/31		..12/13/2023	Suntrust Robinson Humprey Inc		..1,565,060	..1,969,000	..14,357
8426EP-AG-3	Southern CO Gas Capital Sr Nt 5.750% 09/15/33		..12/13/2023	Various		..25,308,257	..24,915,000	..200,797
845437-B0-4	Southwestern Elec Power Sr Nt 3.850% 02/01/48		..08/03/2023	Goldman Sachs & Company		..4,955,925	..6,900,000	..4,427
845467-AS-8	Southwestern Energy Sr Nt 5.375% 03/15/30		..04/06/2023	Various		..2,631,920	..2,876,000	..60,160
85205T-AN-0	Spirit Aerosystems Inc 1st Lien 9.375% 11/30/29		..08/07/2023	Various		..14,727,224	..14,038,000	..290,756
85571R-AA-8	Starwood Mortgage Residential RMBS Ser 2022-3 CI A1 4.161% 03/25/67		..05/10/2023	Citigroup		..55,025	..57,215	..73
857477-CA-9	State Street Corp Sr Nt Fixed to Float 4.821% 01/26/34		..01/23/2023	Goldman Sachs & Company		..1,380,000	..1,380,000 .....	.....
858119-BK-5	Steel Dynamics Inc Sr Nt 3.450% 04/15/30		..12/07/2023	Us Bancorp Investments Inc		..4,461,365	..4,963,000	..25,176
858119-BM-1	Steel Dynamics Inc Sr Nt 3.250% 01/15/31		..12/06/2023	Citigroup		..960,672	..1,089,000	..14,059
858912-AG-3	Stericycle Inc Sr Nt 3.875% 01/15/29		..04/12/2023	Stifel Nicolaus & Co Inc		..444,375	..500,000	..4,790
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
866677-AJ-6	Sun Communities Sr Nt 5.700% 01/15/33		..01/10/2023	Various		..22,281,266	..22,340,000 .....	.....
87264A-AX-3	T-Mobile USA Inc 1st Lien 4.375% 04/15/40		..11/02/2023	Various		..22,402,650	..28,000,000	..120,069
87264A-DC-6	T-Mobile USA Inc Sr Nt 5.750% 01/15/34		..09/11/2023	Citigroup		..6,625,379	..6,635,000 .....	.....
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
879369-AG-1	Teleflex Inc Sr Nt 4.250% 06/01/28		..01/27/2023	MarketAxess		..294,038	..316,000	..2,238
88033G-DH-0	Tenet Healthcare Corp 1st Lien 4.625% 06/15/28		..01/20/2023	Tax Free Exchange		..1,417,152	..1,421,000	..6,390
88033G-DM-9	Tenet Healthcare Corp 1st Lien 4.250% 06/01/29		..01/20/2023	Tax Free Exchange		..888,797	..1,067,000	..6,172
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 .....	.....
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 .....	.....
88429R-AA-6	37 Capital CLO Ltd CLO Ser 2023-1A 7.444% 04/15/36		..03/31/2023	JP Morgan Securities LLC		..45,450,000	..45,450,000 .....	.....
88429R-AC-2	37 Capital CLO Ltd CLO Ser 2023-1A CI B 8.094% 04/15/36		..03/31/2023	Various		..7,300,000	..7,300,000 .....	.....
88430T-AA-9	Putnam Advisory CLO Ser 2021-1A CI A 6.855% 10/15/34		..05/23/2023	Bank of America BISO Dealer		..4,036,500	..4,140,000	..28,231
895978-AB-0	TON 2023-SFR2 B Ser 23-SFR2 CIB 5.000% 12/17/28		..11/14/2023	Deutsche Bank Capital		..3,742,586	..4,000,000 .....	.....
896239-AE-0	Trimble Inc Sr Nt 6.100% 03/15/33		..02/23/2023	Various		..1,773,611	..1,770,000 .....	.....
896522-AJ-8	Trinity Industries Inc Sr Nt 7.750% 07/15/28		..06/29/2023	Bank of America BISO Dealer		..5,032,251	..5,000,000	..2,033
89788M-AL-6	Truist Financial Corp Sr Nt Fixed to Float 4.873% 01/26/29		..01/23/2023	Suntrust Robinson Humprey Inc		..1,450,000	..1,450,000 .....	.....
89788M-AM-4	Truist Financial Corp Sr Nt Fixed to Float 5.122% 01/26/34		..01/23/2023	Suntrust Robinson Humprey Inc		..7,090,000	..7,090,000 .....	.....
90265E-AU-4	UDR Inc Sr Nt 1.900% 03/15/33		..01/18/2023	Wells Fargo Securities LLC		..2,249,834	..2,970,000	..19,594
911163-AA-1	United Natural Foods Inc Sr Nt 6.750% 10/15/28		..04/14/2023	Various		..1,960,766	..2,100,000	..16,931
91159H-JL-5	US Bancorp Sr Nt Fixed to Float 4.839% 02/01/34		..01/26/2023	Us Bancorp Investments Inc		..10,850,000	..10,850,000 .....	.....
91825K-AA-5	VineBrook Homes RMBS Ser 2023 SFR1 CI A 4.750% 12/17/40		..11/22/2023	Bank of America BISO Dealer		..36,655,437	..39,572,000 .....	.....
91913Y-BC-3	Valero Energy Corp Sr Nt 2.800% 12/01/31		..01/18/2023	JP Morgan Securities LLC		..2,539,914	..2,970,000	..11,319
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
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
926400-AA-0	Victoria's Secret & Co Sr Nt 4.625% 07/15/29		..09/14/2023	Various		..3,097,068	..3,957,000	..36,642
92735L-AA-0	Chesapeake Energy Corp Sr Nt 6.750% 04/15/29		..08/01/2023	Various		..8,666,288	..8,789,000	..138,046
927958-AA-6	Visio RMBS Ser 23-1 6.314% 03/25/58		..03/17/2023	Barclays Capital Inc		..18,175,223	..18,175,248	..66,942
92839C-AA-5	Visio Trust RMBS Ser 2023-2 CI A1 6.598% 10/25/58		..08/22/2023	Barclays Capital Inc		..18,269,018	..18,269,117	..80,360
92840V-A0-5	Vistra Operations Co LLC 1st Lien 6.950% 10/15/33		..09/12/2023	Various		..4,877,655	..4,880,000 .....	.....
92939U-AL-0	WEC Energy Group Inc Sr Nt 4.750% 01/15/28		..01/09/2023	Various		..15,234,711	..15,255,000 .....	.....
93976B-AG-5	Washington St Economic Dev Aut TxbI Green Bonds 7.220% 05/15/53		..06/13/2023	Jefferies & Company Inc		..30,000,000	..30,000,000	

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
94957J-AA-2	Wellington Managment CLO Ser 23-1A Cl A 7.216% 10/20/36		..09/15/2023	Morgan Stanley & Co LLC		60,935,000	60,935,000 .....	.....
94957J-AC-8	Wellington Managment CLO 2023-1A B 7.866% 10/20/36		..09/15/2023	Morgan Stanley & Co LLC		16,750,000	16,750,000 .....	.....
95040Q-AC-8	Welltower Inc Sr Nt 4.250% 04/01/26		..07/21/2023	Various		10,972,099	11,267,000	144,913
96145D-AH-8	Westrock Co Sr Nt 4.000% 03/15/28		..08/02/2023	Various		9,325,600	10,000,000	154,444
96328G-BG-1	Wheels Fleet Lease Funding LLC ABS Ser 23-2A Cl A 6.460% 08/18/38		..10/19/2023	Mizuho Securities USA Inc		14,998,056	15,000,000 .....	.....
96332Q-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
969457-BB-5	Williams Companies Inc Deb Ser A 7.500% 01/15/31		..01/18/2023	Deutsche Bank Capital		2,389,142	2,090,000	2,177
969457-CK-4	Williams Companies Inc Sr Nt 5.300% 08/15/28		..08/07/2023	MUFG Securities Inc		3,995,440	4,000,000 .....	.....
98389B-BA-7	Xcel Energy Inc Sr Nt 5.450% 08/15/33		..12/13/2023	Various		20,122,635	20,000,000	399,667
988462-AA-5	Yukon IV Sr Nt 6.000% 12/31/31		..06/28/2023	Direct		3,480,585	3,480,585 .....	.....
988498-AL-5	Yum Brands Inc Sr Nt 4.750% 01/15/30		..02/27/2023	SMBC Nikko Securities America		122,778	134,000	813
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
98956P-AB-8	Zimmer Hldgs Inc Sr Nt 5.750% 11/30/39		..01/18/2023	Robert W Baird & Co Inc		2,314,249	2,230,000	17,809
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
06368L-GV-2	Bank of Montreal Sr Nt 5.203% 02/01/28	A.....	..01/05/2023	Various		29,998,800	30,000,000 .....	.....
13607L-WV-1	Canadian Imp. Bank Sr Nt 5.986% 10/03/28	A.....	..12/13/2023	Toronto Dominion		10,551,575	10,255,000	122,773
13607L-WW-9	Canadian Imp. Bank Sr Nt 6.092% 10/03/33	A.....	..12/13/2023	Various		20,062,480	19,280,000	234,907
136385-AE-1	Canadian Natural Resources Sr Nt 6.450% 06/30/33	A.....	..01/18/2023	Morgan Stanley & Co LLC		986,771	922,000	3,304
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
13648T-AD-9	Canadian Pacific Railway Sr Nt 4.300% 05/15/43		..04/19/2023	Tax Free Exchange		29,065,006	31,107,000 .....	.....
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
36168Q-AN-4	GFL Environmental Inc Sr Nt 4.750% 06/15/29	A.....	..02/08/2023	Citigroup		687,754	761,000	5,523
588056-BB-6	Mercer Intl Inc Sr Nt 5.125% 02/01/29		..03/29/2023	Various		1,610,236	1,890,000	38,400
63307A-2X-2	National Bank of Canada Sr Nt 5.600% 12/18/28	A.....	..12/12/2023	Various		55,047,940	55,000,000 .....	.....
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
78016F-ZX-5	Royal Bank of Canada Sr Nt 5.000% 02/01/33	A.....	..01/09/2023	Various		17,775,792	17,800,000 .....	.....
BJ4490-BZ-4	Meglobal Canada ULC Sr Nt 5.875% 05/18/30	A.....	..11/30/2023	Direct		4,948,664	4,920,000	45,308
C3000E-AA-7	Cristal-782 Port Financement I Sr Sec Nt Project Diamond 6.530% 04/04/33	A.....	..04/04/2023	Citigroup		60,000,000	60,000,000 .....	.....
C8665*-AR-7	TForce Holdings, Inc. Sr Nt 6.750% 10/13/35	A.....	..10/13/2023	Direct		13,000,000	13,000,000 .....	.....
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
000000-00-0	Tower Bersama Infrastructure Sr Nt 2.750% 01/20/26	D.....	..07/14/2023	Direct		201,268	217,000	2,951
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
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
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
000000-00-0	Freeport Indonesia PT Sr Nt 4.763% 04/14/27	D.....	..03/27/2023	Direct		2,906,145	2,970,000	64,836
000000-00-0	Hindustan Petroleum Corporatio Sr Nt 4.000% 07/12/27	D.....	..03/24/2023	Direct		2,039,953	2,125,000	17,944
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
000000-00-0	LG CHEM LTD Sr Nt 3.625% 04/15/29	D.....	..03/21/2023	Direct		1,935,200	2,050,000	32,615
000000-00-0	EMAAR Sukuk Ltd Sr Nt 3.875% 09/17/29	D.....	..03/01/2023	Various		2,000,250	2,100,000	37,523
000000-00-0	Kazmunaygas National Co Sr Nt 5.375% 04/24/30	D.....	..07/14/2023	Various		11,371,188	12,525,000	229,430
000000-00-0	Axiata SPV2 BHD Sr Nt 2.163% 08/19/30	D.....	..11/08/2023	Various		8,207,315	9,875,000	72,062
000000-00-0	PLDT INC Sr Nt 2.500% 01/23/31	D.....	..07/14/2023	Various		2,583,930	3,108,000	33,708
000000-00-0	Alpek SAB de CV Sr Nt 3.250% 02/25/31	D.....	..11/20/2023	Direct		3,020,750	3,800,000	29,394
000000-00-0	Bharti Airtel Ltd Sr Nt 3.250% 06/03/31	D.....	..03/15/2023	Direct		2,993,690	3,500,000	32,861
000000-00-0	PT Indofood CBP Sukses Makmur Sr Nt 3.398% 06/09/31	D.....	..12/04/2023	Direct		5,981,475	7,200,000	113,699
000000-00-0	Emaar Sukuk Ltd Sr Nt 3.700% 07/06/31	D.....	..03/31/2023	Direct		1,435,688	1,550,000	14,019
000000-00-0	POSCO Sr Nt 5.875% 01/17/33	D.....	..12/15/2023	Direct		3,512,401	3,350,000	83,099
000000-00-0	Kazmunaygas National Co Sr Nt 3.500% 04/14/33	D.....	..12/12/2023	Direct		5,984,188	7,835,000	28,165
000000-00-0	Bangkok Bank PCL/HK Sr Nt Mtn 5.500% 09/21/33	D.....	..12/05/2023	Direct		8,011,709	8,075,000	93,149
000000-00-0	Interconexion Electrica SA ESP Sr Nt 3.825% 11/26/33	D.....	..10/26/2023	Direct		4,033,800	4,980,000	81,485
000000-00-0	Votorantim Cimentos Intl Sr Nt 7.250% 04/05/41	D.....	..02/06/2023	Direct		266,438	245,000	6,069
000000-00-0	Ptt Pel Sr Nt 4.500% 10/25/42	D.....	..02/07/2023	Direct		652,702	740,000	9,620
000000-00-0	Sociedad Quimica y Minera de C Sr Nt 4.250% 01/22/50	D.....	..03/14/2023	Direct		2,997,000	3,700,000	23,588
000000-00-0	Reliance Industries LTD Sr Nt 3.625% 01/12/52	D.....	..03/01/2023	Direct		2,064,021	2,950,000	15,149
000000-00-0	Freeport Indonesia PT Sr Nt 6.200% 04/14/52	D.....	..02/14/2023	Bank of America BISR Dealer		2,290,625	2,500,000	52,528
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
00217G-AB-9	Aptiv PLC / Aptiv Corp Sr Nt 3.250% 03/01/32	D.....	..01/18/2023	Deutsche Bank Capital		2,574,931	2,970,000	37,269
02364W-AJ-4	America Movil SAB de CV Sr Nt 6.375% 03/01/35	D.....	..12/01/2023	Direct		3,017,452	2,775,000	46,192
03512T-AE-1	Anglogold Holdings PLC Sr Nt 3.750% 10/01/30	D.....	..11/15/2023	Various		7,994,588	9,350,000	85,594
05233R-AD-9	BAE Systems Plc Sr Nt 3.400% 04/15/30	D.....	..01/05/2023	Various		3,093,244	3,470,000	27,529
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 .....	.....
05581K-AG-6	BNP Paribas Sr Pref 5.894% 12/05/34	D.....	..11/28/2023	BNP Paribas Securities Corp		8,000,000	8,000,000 .....	.....

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
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	
12661P-AD-1	CSL Finance PLC Sr Nt 4.625% 04/27/42	D	..11/02/2023	HSBC Securities USA Inc		850,480	1,000,000	1,156
202712-BN-4	Commonwealth Bank Aust Sr Nt 2.688% 03/11/31	D	..12/13/2023	Various		7,129,015	9,100,000	26,808
22535W-AJ-6	Credit Agricole Sr Non Pref 6.316% 10/03/29	D	..09/25/2023	Credit Agricole USA was Calyon		5,000,000	5,000,000	
40053X-AB-5	Grupo Energia Bogota Sr Nt 7.850% 11/09/33	D	..11/06/2023	Direct		6,995,240	7,000,000	
45112F-AM-8	ICICI Bank LTD/Dubai Sr Nt 3.800% 12/14/27	D	..03/24/2023	Direct		5,019,582	5,325,000	54,741
45434M-2C-5	Indian Railway Finance Corpora Sr Nt 2.800% 02/10/31	D	..07/14/2023	Various		11,086,061	13,300,000	97,106
456472-AD-1	Inustrias Penoles SAB Sr Nt 4.750% 08/06/50	D	..03/14/2023	Direct		2,660,000	3,325,000	17,549
456829-AC-4	Infraestructura Energetica Nov Sr Nt 4.750% 01/15/51	D	..03/22/2023	Direct		2,336,000	3,200,000	29,133
45846A-AA-8	Interchile SA Sec Nt 4.500% 06/30/56	D	..02/28/2023	Direct		2,012,500	2,500,000	19,375
45853N-AA-0	Interconexion Electrica Sr Nt 3.825% 11/26/33	D	..02/06/2023	Direct		842,500	1,000,000	7,650
50050H-AN-6	Kookmin Bank Sub Nt 2.500% 11/04/30	D	..03/17/2023	Direct		2,911,000	3,550,000	33,774
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
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
639057-AH-1	Natwest Group PLC Sr Nt Fix To Float 03/02/33 6.016% 03/02/34	D	..02/28/2023	Various		9,911,588	9,916,000	
639057-AJ-7	Natwest Group PLC Sr Nt Fix To Float 03/02/26 5.847% 03/02/27	D	..02/28/2023	Natwest Securities		5,711,397	5,710,000	
74977R-DP-6	Rabobank Nederland - SIFMA Sr Nt Fixed To Float 3.758% 04/06/33	D	..12/12/2023	Various		7,266,289	8,315,000	59,024
74977R-DR-2	Rabobank Nederland - SIFMA Sr Non Pref 4.655% 08/22/28	D	..12/13/2023	Goldman Sachs & Company		729,385	745,000	10,886
77586T-AE-6	Romania Sr Nt MTN 6.125% 01/22/44	D	..02/24/2023	Various		1,898,460	1,990,000	12,189
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
82460E-AN-0	Shinhan Bank Co Ltd Sub Nt 4.000% 04/23/29	D	..03/20/2023	Direct		1,010,635	1,100,000	18,156
82460E-AR-1	Shinhan Bank Co Ltd Sub Nt 4.375% 04/13/32	D	..02/16/2023	Various		2,024,053	2,150,000	33,444
833636-AN-3	Sociedad Quimica Y Minera Sr Nt 6.500% 11/07/33	D	..11/02/2023	Direct		9,942,100	10,000,000	
83364A-AA-1	Sociedad de Transmision Austra Sr Nt 4.000% 01/27/32	D	..11/15/2023	Direct		599,860	712,000	8,702
902674-A2-6	UBS AG London BRH Sr Nt 4.500% 06/26/48	D	..10/23/2023	Tax Free Exchange		19,949,075	20,000,000	292,500
91911T-AK-9	Vale Overseas Ltd Sr Nt 6.875% 11/10/39	D	..02/28/2023	Direct		4,961,438	4,750,000	92,507
92857W-BD-1	Vodafone Group PLC Sr Nt 4.375% 02/19/43	D	..10/31/2023	RBC Capital Markets LLC		11,155,350	15,000,000	133,073
98105E-AM-9	Woori Bank Sr Nt 4.875% 01/26/28	D	..01/17/2023	Direct		3,587,400	3,600,000	
98105H-AG-5	Woori Bank Sub Nt 5.125% 08/06/28	D	..03/14/2023	Direct		2,995,405	3,050,000	17,368
98955D-AA-8	Ziggo BV 1st Lien 4.875% 01/15/30	D	..02/17/2023	Various		546,367	630,000	10,068
AS0278-34-9	Kazmunaygas National Co Sr Nt 6.375% 10/24/48	D	..10/10/2023	Morgan Stanley & Co LLC		4,025,000	5,000,000	148,750
AS6777-63-3	ICL Group Limited Sr Nt 6.375% 05/31/38	D	..03/23/2023	Direct		4,894,500	4,900,000	72,516
BK0726-31-9	PLDT Inc Sr Nt 3.450% 06/23/50	D	..12/04/2023	Direct		3,031,125	4,425,000	69,122
BK8837-58-9	Axiata Spv5 Labuan Ltd Sr Nt 3.064% 08/19/50	D	..12/04/2023	Direct		3,963,548	5,960,000	48,379
BT4389-51-1	Sweihaan PV Power Co PJSC Nt 3.625% 01/31/49	D	..02/14/2023	Direct		2,936,161	3,490,236	5,623
G1267*-AD-1	Bidcorp Foodservice Sr Nt 4.750% 06/01/30	B	..06/01/2023	HSBC Securities USA Inc		32,286,000	32,286,000	
G1737*-AK-5	BUUK Infrastructure Issuer plc Sr Sec Nt Ser B 4.770% 04/11/43	B	..04/11/2023	National Australia Bank		49,696,000	49,696,000	
G3076*-AF-3	Envol Investments Ltd Sr Nt 5.478% 01/04/32	B	..01/04/2023	RBC Capital Markets LLC		15,906,000	15,906,000	
G8729*-AA-4	Meter Serve (Holdco2) Limited Sr Nt 5.620% 03/31/38	B	..04/25/2023	HSBC Securities USA Inc		15,162,507	15,162,507	
J0835*-AP-2	Costco Wholesale Japan Ltd Sr Nt 1.400% 11/07/33	D	..11/07/2023	MUFG Securities Inc		14,630,578	14,630,578	
L3551*-AM-2	Ferrero International SA Sr Nt 4.960% 06/20/30	D	..06/20/2023	Bank of America BISD Dealer		18,000,000	18,000,000	
L3551*-AN-0	Ferrero International SA Sr Nt 4.270% 06/20/30	B	..06/20/2023	Bank of America BISD Dealer		19,652,400	19,652,400	
N4281*-CK-9	Koninklijke Vopak NV Sr Nt 5.120% 06/19/28	D	..06/15/2023	JP Morgan Securities LLC		12,000,000	12,000,000	
N4281*-CL-7	Koninklijke Vopak NV Sr Nt 5.160% 06/19/29	D	..06/15/2023	JP Morgan Securities LLC		10,000,000	10,000,000	
P1000*-AA-5	Aela Generacion SA Sr Nt 6.280% 12/20/36	D	..03/10/2023	Direct		3,262,232	3,262,232	
P3083S-AD-7	Consortio Transmuntaro SA Sr Nt 4.700% 04/16/34	D	..02/13/2023	Various		2,052,715	2,230,000	34,646
P4R53V-AA-1	Grupo Energia Bogota Sr Nt 4.875% 05/15/30	D	..02/13/2023	Various		3,956,000	4,300,000	52,406
Q0305*-AB-6	Ambient Bidco Pty Ltd Sec Nt 6.460% 02/15/38	D	..02/15/2023	Commonwealth Australia Sec LLC		19,000,000	19,000,000	
Q0697*-AJ-5	Ausgrid Finance Pty Ltd Sr Nt 5.560% 07/26/33	D	..07/26/2023	Bank of America BISD Dealer		30,000,000	30,000,000	
Q3629*-AP-8	ETSA Utilities Finance Pty Ltd Sec Nt 3.560% 08/01/29	D	..10/03/2023	Seaport Global Securities LLC		6,713,100	7,500,000	45,983
Q3629*-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	
Q3974*-AA-6	GIP Capricorn Finco Pty Ltd Sec Nt 3.110% 12/31/34	D	..10/25/2023	Stonecastle Securities LLC		8,021,100	10,000,000	21,597
Q7160*-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
Q8710*-AA-4	Spark Road NEL Finance Pty Ltd Sr Sec Nt 4.930% 12/23/53	B	..02/01/2023	Direct		3,445,744	3,445,744	
X4771*-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
Y52758-AF-9	LG Chem Ltd Sr Nt 2.375% 07/07/31	D	..11/15/2023	Various		8,068,554	9,925,000	37,695
Z55181-57-4	Maf Sukuk LTD Sr Nt 4.638% 05/14/29	D	..03/31/2023	Direct		1,433,688	1,450,000	26,153
1109999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,883,338,662	5,052,561,955	20,455,485
000000-00-0	Southern Graphics SPV Southern Graphics SPV 12.858% 10/20/26		..12/20/2023	Direct		13,338,000	13,300,000	
000000-00-0	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 1 11.356% 03/01/28		..02/01/2023	Guggenheim Securities LLC		27,317	27,317	
000000-00-0	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 1 11.356% 03/01/28		..12/29/2023	Interest Capitalization		973	973	
000000-00-0	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 3 11.855% 03/01/28		..12/27/2023	Guggenheim Securities LLC		27,317	27,317	
000000-00-0	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 2 11.857% 03/01/28		..04/05/2023	Guggenheim Securities LLC		11,707	11,707	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
000000-00-0	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 2 11.857% 03/01/28		11/13/2023	Interest Capitalization		279	279	
000000-00-0	Excellitas Delayed Draw Nt 2 11.221% 08/02/28		12/22/2023	Guggenheim Securities LLC	385,638	385,638	385,638	
000000-00-0	Sonny's Enterprises LLC Restated DD Term Ln Nt 1 12.269% 08/05/28		11/10/2023	Direct	137,468	137,468	137,468	
000000-00-0	Sonny's Enterprises LLC Restated Term Ln Nt 1 12.380% 08/05/28		05/18/2023	Direct	1,448,743	1,470,805	1,470,805	
000000-00-0	Sonny's Enterprises LLC Restated Term Ln Nt 1 12.380% 08/05/28		05/05/2023	Tax Free Exchange	4,377,286	4,426,443	4,426,443	10,160
000000-00-0	BDO USA PC Term Ln Nt 1 11.356% 08/31/28		09/18/2023	Guggenheim Securities LLC	2,889,563	2,948,493	2,948,493	
000000-00-0	Patriot Growth Insurance Svcs Term Ln Nt 8 10.948% 10/16/28		12/29/2023	Tax Free Exchange	2,330	2,330	2,330	
000000-00-0	Sitecore 1st Lien Term Ln Nt 1 12.394% 03/01/29		11/16/2023	Guggenheim Securities LLC	2,265,500	2,300,000	2,300,000	
000000-00-0	Medical Device Inc Term Ln Nt 1 13.157% 07/11/29		07/11/2023	Direct	2,708,706	2,771,055	2,771,055	
000000-00-0	Castle Management Term Ln Nt 2 11.869% 10/30/29		11/02/2023	Guggenheim Securities LLC	2,979,375	3,000,000	3,000,000	
000000-00-0	SHD Finance Term Ln Nt 1 11.890% 10/30/29		10/30/2023	Guggenheim Securities LLC	2,627,234	2,680,851	2,680,851	
000000-00-0	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 3 10.955% 10/31/29		12/27/2023	Guggenheim Securities LLC	349,914	349,914	349,914	
000000-00-0	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 1 10.958% 10/31/29		11/20/2023	Guggenheim Securities LLC	479,335	479,335	479,335	
000000-00-0	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 1 10.958% 10/31/29		12/29/2023	Tax Free Exchange	766,936	766,936	766,936	
000000-00-0	Opta Inc 1st Lien Term Ln Nt 1 12.380% 11/08/29		11/08/2023	Guggenheim Securities LLC	2,165,625	2,250,000	2,250,000	
000000-00-0	Opta Inc 1st Lien DD Term Ln Nt 1 12.389% 11/08/29		12/18/2023	Guggenheim Securities LLC	400,000	400,000	400,000	
000000-00-0	Vistra Operations Co LLC Term Ln B Nt 1 7.356% 12/20/30		12/29/2023	Tax Free Exchange	9,559,178	9,584,929	9,584,929	
02358@-AA-0	AmerCareRoyal LLC Term Ln Nt 1 11.956% 11/25/25		10/02/2023	Interest Capitalization	9,370	9,370	9,370	
03937*-AB-8	Arcfield Acquisition Corp Term Ln Nt 1 11.633% 08/04/29		08/03/2023	Direct	435,858	435,858	435,858	
03957N-AB-2	Archkey Holdings 1st Lien Term Ln Nt 6 10.606% 06/29/28		10/31/2023	Tax Free Exchange	16,494,650	16,617,500	16,617,500	
040094-AA-2	Ares PCS APCS CI A Nt 1 3.834% 11/10/33		10/19/2023	Direct	1,111,109	1,111,109	1,111,109	
040094-AB-0	Ares PCS APCS CI B Nt 1 4.947% 04/09/33		10/19/2023	Direct	404,567	404,567	404,567	
12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 1 11.106% 06/29/28		09/29/2023	Tax Free Exchange	187,011	187,011	187,011	
12749#-AB-3	CPI Buyer LLC Delayed Draw Term Ln Nt 3 11.131% 11/01/28		03/03/2023	Direct	83,940	83,940	83,940	
24531#-AC-8	Del Real Holdco Term Ln Nt 1 13.848% 03/28/28		04/17/2023	Direct	5,380,504	5,532,652	5,532,652	
24531#-AC-8	Del Real Holdco Term Ln Nt 1 13.848% 03/28/28		12/29/2023	Interest Capitalization	46,500	46,500	46,500	
24531#-AC-8	Del Real Holdco Term Ln Nt 1 13.848% 03/28/28		05/17/2023	NW Life Alternatives	43	44	44	1
26980#-AA-3	Eagle Point 1st Lien Term Ln Nt 1 10.106% 03/31/28		03/31/2023	Guggenheim Securities LLC	3,000,000	3,000,000	3,000,000	
28259H-AC-5	EisnerAmper Term Ln B Nt 1 10.356% 07/28/28		05/02/2023	Guggenheim Securities LLC	618	618	618	
28259H-AD-3	EisnerAmper Term Ln B Add On Nt 1 10.606% 07/28/28		05/03/2023	Guggenheim Securities LLC	240,790	244,147	244,147	
29482Y-A*-2	Erickson Inc Revolver Nt 1 13.460% 06/27/26		12/27/2023	Direct	8,320,113	8,453,217	8,453,217	
30068*-AB-2	Excellitas Term Ln Nt 1 10.369% 08/13/29		02/14/2023	Guggenheim Securities LLC	277,156	277,156	277,156	
31570@-AA-1	Fiberlight New Term Ln Nt 1 12.260% 04/03/29		04/20/2023	Guggenheim Securities LLC	6,000,000	6,000,000	6,000,000	
36457W-AD-3	Galway Insurance Hold Inc Term Ln Nt 1 10.698% 09/29/28		12/29/2023	Tax Free Exchange	44,682	44,682	44,682	
37147Y-AB-7	Generation Bridge Northeast LL Generation Bridge Northeast LL 9.603% 08/07/29		09/06/2023	Direct	13,666,125	13,804,166	13,804,166	
40178@-AA-8	Guidehouse Inc Term Ln Nt 1 11.706% 10/16/28		12/29/2023	Interest Capitalization	2,456	2,456	2,456	
40467A-AH-2	HAH Group Holding Incremental DD Term Ln Nt 1 10.356% 10/29/27		05/04/2023	Guggenheim Securities LLC	2,846,120	2,980,231	2,980,231	
41781@-AF-4	Harvey Tool Co LLC 2021 Delayed Draw Term Ln Nt 2 11.020% 10/26/27		06/20/2023	Guggenheim Securities LLC	53,286	53,286	53,286	
41781@-AF-4	Harvey Tool Co LLC 2021 Delayed Draw Term Ln Nt 3 11.098% 10/26/27		09/28/2023	Guggenheim Securities LLC	130,799	130,799	130,799	
42327@-AA-4	Orion Group 2nd Amendment Term Ln Nt 1 11.848% 03/19/27		08/10/2023	Guggenheim Securities LLC	1,040,586	1,040,586	1,040,586	
42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 2 11.916% 03/19/27		10/24/2023	Guggenheim Securities LLC	104,348	104,348	104,348	
42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 4 11.869% 08/10/29		11/17/2023	Guggenheim Securities LLC	313,043	313,043	313,043	
42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 3 11.871% 08/10/29		11/14/2023	Guggenheim Securities LLC	639,130	639,130	639,130	
44958Q-A*-3	IG Investments Holdings LLC Term Ln Nt 1 11.456% 09/22/28		10/31/2023	Tax Free Exchange	513,315	521,182	521,182	166
45173J-AQ-7	Coherent Co Term Ln B Nt 1 8.107% 07/01/29		05/19/2023	JP Morgan Securities LLC	5,614,842	5,641,846	5,641,846	
485921-AC-4	20 Gates Kapitvs Revolver Class A-3 Revolving Note 9.357% 09/10/32		11/02/2023	Direct	5,133,600	5,133,600	5,133,600	
50249@-AA-2	Ardurra Group Inc Delayed Draw Term Ln Nt 1 11.748% 02/01/30		10/31/2023	Direct	1,005,022	1,010,517	1,010,517	
50249@-AC-8	Ardurra Group Inc Term Ln Nt 1 12.027% 02/01/30		02/01/2023	Direct	6,204,836	6,331,466	6,331,466	
53229@-AA-0	Lightspeed Solutions LLC Sr Secured Term Ln Nt 1 11.856% 03/01/28		12/29/2023	Interest Capitalization	47,359	47,359	47,359	
552462-B#-9	Lytix Delayed Draw Term Ln Nt 1 12.206% 02/28/28		02/28/2023	Tax Free Exchange	252,282	252,282	252,282	557
55340#-AG-4	MB2 Dental Solutions LLC Tranche 3 DD Term Ln Nt 1 11.448% 11/25/28		08/30/2023	Tax Free Exchange	2,369,985	2,376,832	2,376,832	215
55392*-AA-8	MBS Services 1st Lien Term Ln Nt 1 10.890% 02/26/26		12/29/2023	Interest Capitalization	14,398	14,398	14,398	
56658@-AJ-4	Margaritaville Holdings LLC Delayed Draw Term Ln Nt 1 10.130% 06/17/27		06/08/2023	Direct	188,969	188,969	188,969	
66255U-AD-8	Project North Star Term Ln Nt 1 11.393% 05/03/29		05/03/2023	Guggenheim Securities LLC	2,712,888	2,736,250	2,736,250	
67098@-AH-3	OIS Management Services Delayed Draw Term Ln Nt 7 11.198% 11/10/28		12/28/2023	Direct	1,108,755	1,108,755	1,108,755	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
670988-AH-3	OIS Management Services Delayed Draw Term Ln Nt 5 11.219% 11/10/28		..11/10/2023	Direct		575,478	575,478 .....	.....
670988-AH-3	OIS Management Services Delayed Draw Term Ln Nt 1 11.448% 11/10/28		..04/27/2023	Direct		729,856	729,856 .....	.....
670988-AH-3	OIS Management Services Delayed Draw Term Ln Nt 1 11.448% 11/10/28		..12/29/2023	Tax Free Exchange		659,655	659,655	350
670988-AH-3	OIS Management Services Delayed Draw Term Ln Nt 6 11.480% 11/10/28		..12/08/2023	Direct		755,795	755,795 .....	.....
677788-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 7 12.279% 02/08/27		..09/13/2023	Guggenheim Securities LLC		888,960	887,939 .....	.....
677788-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 3 12.096% 02/08/27		..01/25/2023	Interest Capitalization		767	767 .....	.....
677788-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 5 12.127% 02/08/27		..01/25/2023	Interest Capitalization		7,094	7,094 .....	.....
677788-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 4 12.272% 02/08/27		..09/11/2023	Tax Free Exchange		767,089	772,739	532
677788-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 7 12.277% 02/08/27		..11/01/2023	Guggenheim Securities LLC		74,162	74,162 .....	.....
677788-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 2 12.288% 02/08/27		..08/07/2023	Tax Free Exchange		334,126	335,916	749
693948-AF-4	Partstown 1st Lien Term Ln Nt 1 11.848% 11/01/28		..03/07/2023	Guggenheim Securities LLC		1,947,577	1,984,792 .....	.....
693948-AF-4	Partstown 1st Lien Term Ln Nt 1 11.848% 11/01/28		..12/29/2023	Tax Free Exchange		129,673	129,673	355
70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 2 11.030% 10/16/28		..12/29/2023	Tax Free Exchange		224,282	224,282	19
731818-AA-4	Peach State Labs Inc Sr Sec Term Ln Nt 1 12.463% 08/03/24		..07/26/2023	Interest Capitalization		34,712	34,712 .....	.....
78065L-AD-3	Lincoln Property Company Term Ln B Nt 1 10.606% 02/02/29		..02/07/2023	Guggenheim Securities LLC		4,875,500	4,975,000 .....	.....
784318-AA-1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1 10.348% 12/15/25		..12/29/2023	Tax Free Exchange		29,087	29,087 .....	.....
78448*-AB-2	Eyesouth LLC 1st Lien Dalayed Draw Nt 3 11.191% 10/05/29		..10/02/2023	Guggenheim Securities LLC		7,807	7,807 .....	.....
78448*-AB-2	Eyesouth LLC 1st Lien Dalayed Draw Nt 1 11.206% 10/05/29		..05/31/2023	Guggenheim Securities LLC		79,422	79,616 .....	.....
78448*-AB-2	Eyesouth LLC 1st Lien Dalayed Draw Nt 1 11.206% 10/05/29		..10/31/2023	Tax Free Exchange		151,067	151,067	47
78448*-AB-2	Eyesouth LLC 1st Lien Dalayed Draw Nt 4 11.208% 10/05/29		..12/18/2023	Guggenheim Securities LLC		72,405	72,405 .....	.....
82890*-AB-7	SimpliSafe Inc Delayed Draw Term Ln Nt 1 11.612% 05/02/28		..08/15/2023	Direct		29,481	29,481 .....	.....
88906Q-AC-6	Therm-0-Disc aka Token Buyer Term Ln Nt 2 11.540% 06/01/29		..04/28/2023	Tax Free Exchange		4,912,955	5,301,499 .....	.....
89364M-BZ-6	Transdigm Group Inc Tranche 1 Term Ln Nt 1 8.598% 08/24/28		..03/10/2023	Goldman Sachs & Company		1,610,875	1,606,858 .....	.....
90347B-AK-4	Axalta Coating Systems Term Ln B-5 Nt 1 8.348% 12/20/29		..10/18/2023	Tax Free Exchange		525,387	526,803	3,418
91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 5 11.216% 12/22/25		..02/08/2023	Direct		43,403	43,403 .....	.....
91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 5 11.216% 12/22/25		..12/13/2023	Tax Free Exchange		309,570	309,570	156
C48688-AA-6	JHMCRN Holdings Inc Term Ln Nt 1 11.956% 11/25/25		..10/02/2023	Interest Capitalization		453	453 .....	.....
C48688-AA-6	JHMCRN Holdings Inc Term Ln Nt 1 11.956% 11/25/25		..07/18/2023	Tax Free Exchange		353,757	357,220	2,557
G06748-AA-4	Auxey Bidco Ltd Term Ln B Nt 1 11.322% 06/29/27		..08/21/2023	Guggenheim Securities LLC		1,137,150	1,197,000 .....	.....
68371Y-AP-8	Open Text Corp Term Ln Nt 1 8.207% 01/31/30	A.....	..10/18/2023	Tax Free Exchange		18,891,394	19,381,590	82,533
C6901L-AJ-6	Burger King Term B5 Loan Nt 1 7.606% 09/21/30	A.....	..09/27/2023	JP Morgan Securities LLC		6,069,500	6,100,000 .....	.....
000000-00-0	MISYS (Finastra) Revolving Loan Nt 1 12.610% 09/13/29	C.....	..10/20/2023	Direct		30,473	31,095 .....	.....
000000-00-0	MISYS (Finastra) Revolving Loan Nt 2 12.610% 09/13/29	C.....	..12/13/2023	Direct		124,378	124,378 .....	.....
317728-AA-7	MISYS (Finastra) Term Ln Nt 1 12.348% 09/13/29	C.....	..10/20/2023	Various		8,522,019	8,662,594 .....	.....
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						187,815,748	190,571,190	101,815
2509999997. Total - Bonds - Part 3						5,334,745,250	5,512,953,782	21,733,515
2509999998. Total - Bonds - Part 5						233,421,216	237,997,786	598,066
2509999999. Total - Bonds						5,568,166,466	5,750,951,568	22,331,581
23281#-12-4	Cyprium Parallel Invs V LP Pfrd Units .....	.....	....12/20/2023 ...	Direct	12,600.000	1,260,044	0.00 .....	.....
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,260,044	XXX .....	.....
4509999997. Total - Preferred Stocks - Part 3						1,260,044	XXX .....	.....
4509999998. Total - Preferred Stocks - Part 5						82,754	XXX .....	.....
4509999999. Total - Preferred Stocks						1,342,798	XXX .....	.....
5989999997. Total - Common Stocks - Part 3							XXX .....	.....
5989999998. Total - Common Stocks - Part 5							XXX .....	.....
5989999999. Total - Common Stocks							XXX .....	.....
5999999999. Total - Preferred and Common Stocks						1,342,798	XXX .....	.....
6009999999 - Totals						5,569,509,264	XXX	22,331,581

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	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
911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1G 6.750% 06/15/28		12/01/2023	Paydown		17,269	17,269	17,755	17,401		(132)		(132)		17,269				638	06/15/2028
912810-EN-4	U S Treasury Bd		11/08/2023												5,937				5,937	11/08/2023
0109999999. Subtotal - Bonds - U.S. Governments						17,269	17,269	17,755	17,401		(132)		(132)		17,269				6,575	XXX
452152-FA-4	Illinois St GO Bld Amer Bd Ser 3 6.725% 04/01/35		04/01/2023	Redemption 100.0000		384,615	384,615	391,404	389,246		(4,631)		(4,631)		384,615				12,933	04/01/2035
452152-UP-4	Illinois St GO Txb1 5.650% 12/01/38		12/21/2023	Redemption 100.0000		93,022	93,022	89,817	88,455		4,567		4,567		93,022				5,256	12/01/2038
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
917542-QR-6	Utah St GO Bld 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
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						761,059	761,059	764,643	761,123		(64)		(64)		761,059				28,668	XXX
199507-3S-1	Columbus OH City Sch Dist GO Ref Txb1 Sch Facs Constr 4.750% 12/01/26		10/30/2023	Tax Free Exchange		6,707,135	6,500,000	7,419,360	6,785,581		(78,446)		(78,446)		6,707,135				282,163	12/01/2026
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						6,707,135	6,500,000	7,419,360	6,785,581		(78,446)		(78,446)		6,707,135				282,163	XXX
16772P-CJ-3	Chicago IL Transit Auth Rev Txb1-Ref-Ser B 1.838% 12/01/23		12/01/2023	Maturity		750,000	750,000	750,000	750,000						750,000				13,785	12/01/2023
20281P-BB-7	Commonwealth PA Fin Auth Rev Economic Impt Ser B 5.631% 06/01/23		06/01/2023	Maturity		255,000	255,000	251,576	254,866		134		134		255,000				7,180	06/01/2023
20281P-CS-9	Commonwealth PA Fin Auth Rev Bld Amer Bd Ser B 5.653% 06/01/24		06/01/2023	Call 100.0000		2,070,000	2,070,000	2,070,000	2,070,000						2,070,000				58,509	06/01/2024
312854-BP-1	FHLMC Pool #100046 5.180% 03/15/36		12/01/2023	Paydown		1,143	1,143	1,139	1,139		3		3		1,143					03/15/2036
312915-UF-6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		05/01/2023	Paydown		479	479	492	478		1		1		479				7	05/15/2023
313372-YE-4	FHLMC REMIC Ser 1643-E 6.500% 12/15/23		12/01/2023	Paydown		7,371	7,371	7,524	7,360		11		11		7,371				197	12/15/2023
313376-M4-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		12/01/2023	Paydown		5,759	5,759	5,937	5,788		(29)		(29)		5,759				175	04/15/2026
31337E-LG-7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28		12/01/2023	Paydown		1,452	1,452	1,489	1,466		(15)		(15)		1,452				47	06/15/2028
31371H-FZ-6	FNMA Pool #252284 6.500% 01/25/29		12/01/2023	Paydown		8,602	8,602	8,556	8,560		42		42		8,602				292	01/25/2029
3137B3-NA-2	FHLMC Ser K030 CI A2 3.250% 04/25/23		04/01/2023	Paydown		1,068,386	1,068,386	1,139,064	1,072,807		(4,421)		(4,421)		1,068,386				5,870	04/25/2023
31381M-V2-8	FNMA Pool #465133 6.040% 05/25/28		12/01/2023	Paydown		62,601	62,601	71,013	65,682		(3,081)		(3,081)		62,601				2,069	05/25/2028
31381N-FH-1	FNMA DUS Pool #465568 4.900% 11/25/25		12/01/2023	Paydown		25,655	25,655	27,451	26,054		(399)		(399)		25,655				688	11/25/2025
31381N-X9-9	FNMA Pool #466104 6.340% 10/25/28		12/01/2023	Paydown		68,856	68,856	81,218	73,721		(4,864)		(4,864)		68,856				2,390	10/25/2028
31381R-QF-4	FNMA Pool #468554 6.935% 07/25/29		12/01/2023	Paydown		57,771	57,771	70,751	63,342		(5,571)		(5,571)		57,771				2,216	07/25/2029
31381R-QU-1	FNMA Pool #468567 6.935% 07/25/29		12/01/2023	Paydown		57,771	57,771	70,751	63,342		(5,571)		(5,571)		57,771				2,216	07/25/2029
31381R-VU-5	FNMA Pool #468727 7.040% 07/25/26		12/01/2023	Paydown		34,232	34,232	42,404	36,423		(2,192)		(2,192)		34,232				1,322	07/25/2026
3138L7-PE-0	FNMA Pool #AM6720 4.150% 10/25/44		10/01/2023	Paydown		15,414,757	15,414,757	16,580,498	16,296,662		(881,905)		(881,905)		15,414,757				528,014	10/25/2044
3138M6-DN-4	FNMA Pool #AP2808 3.000% 08/25/42		12/01/2023	Paydown		121,565	121,565	126,504	125,719		(4,154)		(4,154)		121,565				1,781	08/25/2042
3138WJ-RD-2	FNMA Pool #AS8583 3.500% 01/25/47		12/01/2023	Paydown		1,128,967	1,128,967	1,147,401	1,146,726		(17,759)		(17,759)		1,128,967				21,650	01/25/2047
31393C-CQ-4	FNMA REMIC Ser 2003-34 CI ME 5.500% 05/25/33		12/01/2023	Paydown		149,389	149,389	156,205	151,664		(2,275)		(2,275)		149,389				4,819	05/25/2033
31393D-TX-9	FNMA REMIC Ser 2003-W10 CI 1A4 4.505% 06/25/43		12/01/2023	Paydown		18,252	18,252	18,251	18,226		26		26		18,252				457	06/25/2043
31393E-LF-4	FNMA REMIC Ser 2003-W12 CI 1A8 4.550% 06/25/43		12/01/2023	Paydown		39,508	39,508	38,718	39,103		405		405		39,508				956	06/25/2043
31393W-X8-7	FHLMC REMIC Ser 2638 CI DH 5.000% 07/15/23		03/01/2023	Paydown		30,719	30,719	30,013	30,650		69		69		30,719				253	07/15/2023
31394D-VB-3	FNMA REMIC Ser 2005-43 CI GC 5.500% 05/25/35		12/01/2023	Paydown		491,029	491,029	516,808	499,079		(8,051)		(8,051)		491,029				14,048	05/25/2035
31394E-LC-0	FNMA REMIC Ser 2005-61 CI LH 5.500% 07/25/35		12/01/2023	Paydown		162,934	162,934	171,081	165,825		(2,891)		(2,891)		162,934				4,091	07/25/2035
31394H-ZZ-7	FHLMC REMIC Ser 2672 CI XB 5.500% 09/15/23		03/01/2023	Paydown		32	32	33	32						32					09/15/2023

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	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
31395K--Z2-2	FHLMC REMIC Ser 2926 CI EW 5.000%		12/01/2023	Paydown		23,874	23,874	23,584	23,800		74		74		23,874				593	01/15/2025
31395M--TR-0	FHLMC REMIC Ser 2922 CI OG 5.000%		12/01/2023	Paydown		320,923	320,923	333,760	324,136		(3,213)		(3,213)		320,923				9,194	02/15/2035
31396F--G3-1	FHLMC REMIC Ser 3068 CI Z 5.500% 11/15/35		12/01/2023	Paydown		233,515	233,515	241,864	237,774		(4,259)		(4,259)		233,515				6,518	11/15/2035
31396V--RY-6	FNMA REMIC Ser 2007--36 CI PH 5.500%		12/01/2023	Paydown		142,090	142,090	148,839	144,618		(2,529)		(2,529)		142,090				3,437	04/25/2037
31396X--UC-6	FNMA REMIC Ser 2007--88 CI AE 6.000%		12/01/2023	Paydown		27,485	27,485	28,245	27,690		(206)		(206)		27,485				960	09/25/2037
31405E--6P-5	FNMA Pool #787578 6.000% 07/25/35		12/01/2023	Paydown		4,888	4,888	4,998	4,972		(84)		(84)		4,888				159	07/25/2035
31409K--Y3-5	FNMA Pool #873830 5.940% 07/25/24		12/01/2023	Paydown		11,357	11,357	12,965	11,571		(214)		(214)		11,357				369	07/25/2024
314008--3K-9	FNMA Pool #CA1701 4.000% 05/25/48		12/01/2023	Paydown		373,044	373,044	380,622	380,225		(7,181)		(7,181)		373,044				8,633	05/25/2048
31418C--GD-0	FNMA Pool #MA2895 3.000% 02/25/47		12/01/2023	Paydown		595,288	595,288	599,938	599,692		(4,404)		(4,404)		595,288				9,648	02/25/2047
31418C--P5-7	FNMA Pool #MA3143 3.000% 09/25/47		12/01/2023	Paydown		98,144	98,144	98,911	98,882		(738)		(738)		98,144				1,647	09/25/2047
31418C--RD-8	FNMA Pool #MA3183 4.000% 11/25/47		12/01/2023	Paydown		396,861	396,861	403,434	403,125		(6,264)		(6,264)		396,861				8,380	11/25/2047
31418C--S5-4	FNMA Pool #MA3239 4.000% 01/25/48		12/01/2023	Paydown		422,889	422,889	435,642	435,043		(12,154)		(12,154)		422,889				8,834	01/25/2048
31418C--XN-9	FNMA Pool #MA3384 4.000% 06/25/48		12/01/2023	Paydown		265,737	265,737	269,287	269,181		(3,444)		(3,444)		265,737				5,560	06/25/2048
442349--EK-8	Houston TX Arpt Sys Rev Txbl Ref Ser C 1.054% 07/01/23		07/01/2023	Maturity		830,000	830,000	830,000	830,000						830,000				8,748	07/01/2023
544435--C3-2	Los Angeles CA Dep of Arpts Bld Amer Bd Dir Pmt Iss C 6.582% 05/15/39		05/15/2023	Call	100.0000	225,000	225,000	296,415	284,138		(928)		(928)		283,210		(58,210)	(58,210)	7,405	05/15/2039
57563R--QK-8	Massachusetts Educ Fin Rev Txbl Ser A 3.775% 07/01/35		01/01/2023	Call	100.0000	375,000	375,000	375,000	375,000						375,000				7,078	07/01/2035
59259Y--CC-1	Metropolitan Trans Auth NY Rev Bld Amer Bd 5.754% 11/15/23		11/15/2023	Maturity		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				517,860	11/15/2023
626207--YM-0	Municipal Elec Auth GA Rev Bld Amer Bd 6.655% 04/01/57		04/01/2023	Call	100.0000	57,000	57,000	59,320	59,173		(4)		(4)		59,169		(2,169)	(2,169)	1,897	04/01/2057
66285W--YA-8	North Texas Tollway Auth Rev Ref 4.250% 01/01/49		04/03/2023	Merrill Lynch		2,254,000	2,300,000	2,272,906	2,274,806		139		139		2,274,945		(20,945)	(20,945)	74,399	01/01/2049
79742G--AF-8	San Diego Cnty 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
914455--KB-5	Univ of Michigan MI Rev Txbl Bld Amer Bd Gen Ser A 4.926% 04/01/24		04/01/2023	Call	100.0000	105,000	105,000	105,000	105,000						105,000				2,586	04/01/2024
0909999999. Subtotal - Bonds - U.S. Special Revenues						37,954,325	38,000,325	39,465,587	39,023,540		(987,896)		(987,896)		38,035,649		(81,324)	(81,324)	1,365,910	XXX
000759--CR-9	American Business Fin Svcs Inc RMBS Ser 2002-2 CI M1 3.485% 07/15/33		12/01/2023	Paydown		62,084	70,753	70,737	70,682						70,683		(8,598)	(8,598)	98	07/15/2033
00176@--AA-4	AMF Florence LLC Sr Sec Nt 3.210% 12/31/35		12/31/2023	Redemption	100.0000	1,800,874	1,800,874	1,800,874	1,800,874						1,800,874				37,544	12/31/2035
00184@--AA-4	Amazon.com Inc. Euclid BTS Lease Backed Nt 4.095% 06/30/39		12/31/2023	Redemption	100.0000	247,225	247,225	247,225	247,225						247,225				5,492	06/30/2039
00225#--AA-3	Amazon.com Inc Grand Rapids Secured Nt Series B 4.095% 09/30/39		12/31/2023	Redemption	100.0000	252,865	252,865	252,865	252,865						252,865				5,685	09/30/2039
00253C--HB-6	Aames Mtg Tr RMBS Ser 2001-3 CI M1 6.950% 11/25/31		12/01/2023	Paydown		209,962	209,962	209,348	209,175		(20)		(20)		209,155		807	807	6,820	11/25/2031
00253C--HK-6	Aames Mtg Tr RMBS Ser 2001-4 CI M1 7.150% 01/25/32		12/01/2023	Paydown		54,021	69,440	69,407	70,128		10		10		70,138		(16,116)	(16,116)	2,222	01/25/2032
00253C--HS-9	Aames Mtg Tr RMBS Ser 2002-1 CI M1 7.472% 06/25/32		09/01/2023	Paydown			5,338	1,836	1,836						1,836		(1,836)	(1,836)	94	06/25/2032
002824--BE-9	Abbott Labs Sr Nt 3.400% 11/30/23		11/30/2023	Maturity		6,500,000	6,500,000	7,097,316	6,638,665		(138,665)		(138,665)		6,500,000				221,000	11/30/2023
00287Y--DA-4	Abbvie Inc Sr Nt 4.850% 06/15/44		04/26/2023	Morgan Stanley & Co LLC		380,860	400,000	385,784	385,935		118		118		386,053		(5,193)	(5,193)	7,167	06/15/2044
00802#--AA-4	Aerostar Airport Sr Nt 5.750% 03/22/35		09/22/2023	Various		160,656	160,656	160,656	160,656						160,656				7,012	03/22/2035

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date
01882Y-AA-4	Alliant Energy Finance Sr Nt 3.750% 06/15/23		06/15/2023	Various		2,400,000	2,400,000	2,594,040	2,425,790		(25,790)		(25,790)		2,400,000				45,000	06/15/2023
02149H-AW-0	Countrywide Alternative Ln Tr RMBS Ser 2007-2CB CI 2A6 5.750% 03/25/37		12/01/2023	Paydown		33,178	27,309	16,556	16,556						16,556		16,622	16,622	1,541	03/25/2037
023765-AA-8	American Airlines Inc LBASS EETC Ser 16-2 CI AA 3.200% 06/15/28		12/15/2023	Redemption 100.0000		27,000	27,000	27,068	27,056		(56)		(56)		27,000				648	06/15/2028
02376L-AA-3	Amer Airline PTC Ser 21-1B PTT 3.950% 01/11/32		07/11/2023	Redemption 100.0000		329,850	329,850	330,262	330,199		(349)		(349)		329,850				9,772	01/11/2032
023771-R9-1	American Airlines Inc LBASS EETC Ser 2016-3 CI AA 3.000% 10/15/28		10/15/2023	Redemption 100.0000		21,214	21,214	21,453	21,411		(197)		(197)		21,214				478	10/15/2028
023771-S4-1	American Airlines Inc LBASS PTC Ser 16-3 B PTT 3.750% 10/15/25		10/15/2023	Redemption 100.0000		795,451	795,451	795,451	795,451						795,451				22,372	10/15/2025
02377D-AA-0	American Airlines Inc LBASS EETC Ser 2017-2B 3.700% 04/15/27		10/15/2023	Redemption 100.0000		1,011,060	1,011,060	1,011,060	1,011,060						1,011,060				28,057	04/15/2027
02377L-AA-2	American Airlines Inc Secured Ser AA 3.150% 08/15/33		08/15/2023	Redemption 100.0000		271,436	271,436	271,436	271,436						271,436				6,413	08/15/2033
02378M-AA-9	American Airlines Inc Secured Ser A 3.500% 08/15/33		08/15/2023	Redemption 100.0000		667,732	667,732	669,076	668,791		(1,059)		(1,059)		667,732				17,528	08/15/2033
02379D-AA-8	American Airlines Inc Secured Ser B 3.850% 08/15/29		08/15/2023	Redemption 100.0000		1,678,305	1,678,305	1,696,855	1,691,615		(13,310)		(13,310)		1,678,305				48,461	08/15/2029
025537-AQ-4	American Electric Power Sr Nt 0.750% 11/01/23		11/01/2023	Maturity		750,000	750,000	749,680	749,880		120		120		750,000				5,625	11/01/2023
02660T-ER-0	American Home Mtg Inv Tr RMBS Ser 2005-2 CI 5A1 5.564% 09/25/35		12/01/2023	Paydown		6,301	6,301	6,236	6,256		45		45		6,301				92	09/25/2035
02665U-AA-3	American Homes 4 Rent LBASS Ser 2014-SFR2 CI A 3.786% 10/17/36		12/01/2023	Paydown		31,368	31,368	33,892	32,425		(1,057)		(1,057)		31,368				631	10/17/2036
02665W-DH-1	American Honda Fin Sr MTN 1.950% 05/10/23		05/10/2023	Maturity		4,500,000	4,500,000	4,498,335	4,499,812		188		188		4,500,000				43,875	05/10/2023
03334@-AA-7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.340% 02/15/25		12/15/2023	Redemption 100.0000		154,135	154,135	154,135	154,135						154,135				5,342	02/15/2025
03464R-AA-1	Angel Oak Mortgage Trust RMBS Series 2020-1 CI A1 2.466% 12/25/59		12/01/2023	Paydown		53,926	53,926	54,617	54,093		(167)		(167)		53,926				678	12/25/2059
03765X-AG-1	Apidos CLO CLO Ser 2015-22A A1R 6.737% 04/20/31		10/20/2023	Paydown		846,991	846,991	846,991	846,991						846,991				50,037	04/20/2031
03966V-AA-5	Arconic Corp 2nd Lien 6.125% 02/15/28		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
04047J-AA-3	Arivo Accept Auto Ln ABS Ser 2022-2A CI A 6.900% 01/16/29		12/16/2023	Paydown		3,539,697	3,539,697	3,531,083	3,531,340		8,357		8,357		3,539,697				133,410	01/16/2029
04541G-AS-1	Asset Backed Securities Corp RMBS Ser 2000-LB1 CI AF6 7.615% 03/21/29		12/01/2023	Redemption 100.0000		13,016	13,016	13,525	12,975		41		41		13,016				480	03/21/2029
04774#-AA-0	Atlanta Falcons Stadium Co LLC Sr Nt Ser A 3.590% 09/01/42		09/01/2023	Redemption 100.0000		264,056	264,056	264,056	264,056						264,056				7,131	09/01/2042
04774#-AB-8	Atlanta Falcons Stadium Co LLC Sr Sec Nt Ser B 3.590% 09/01/42		09/01/2023	Redemption 100.0000		188,611	188,611	188,611	188,611						188,611				5,093	09/01/2042
053332-AZ-5	Bank of America BISO Autozone Inc Sr Nt 4.000% 04/15/30		05/23/2023	Bank of America BISO Dealer		9,491,712	10,200,000	9,500,586	9,541,531		29,849		29,849		9,571,381		(79,669)	(79,669)	249,333	04/15/2030
05568B-AA-6	BNSF Trust ABS PTC Ser 2006-1 5.720% 01/15/24		01/15/2023	Redemption 100.0000		110,309	110,309	110,309	110,309						110,309				3,154	01/15/2024
05595#-AA-4	BSIP LDAC Issuer LLC Sr Sec Nt Brookfield Landmark 5.240% 02/28/34		12/31/2023	Redemption 100.0000		672,000	672,000	672,000	672,000						672,000				19,273	02/28/2034
05595#-AB-2	BSIP LDAC Issuer LLC Sr Sec Nt 4.590% 07/31/34		12/31/2023	Redemption 100.0000		125,000	125,000	125,000	125,000						125,000				3,393	07/31/2034
05604F-AA-3	Bway Mortgage Trust CMBS Ser 2013-1515 CI A1 2.809% 03/10/33		12/01/2023	Paydown		2,037,743	2,037,743	2,090,855	2,047,073		(9,330)		(9,330)		2,037,743				31,148	03/10/2033
058498-AT-3	Morgan Stanley & Co LLC Ball Corp Sr Nt 5.250% 07/01/25		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

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identifi- cation	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	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
06054A-AV-1	Banc of America Comm Mtg Tr CMBS Ser 2015-UBS7 CI ASB 3.429% 09/15/48		12/01/2023	Paydown		982,297	982,297	1,011,754	986,717		(4,420)		(4,420)		982,297				18,629	09/15/2048
06406F-AD-5	Bank of NY Mellon Corp Sr MTN 2.200% 08/16/23		08/16/2023	Maturity		100,000	100,000	105,106	100,821		(821)		(821)		100,000				2,200	08/16/2023
06541T-AY-5	BANK CMBS Ser 2020-BN29 CI A1 0.549% 11/15/53		12/01/2023	Paydown		162,377	162,377	162,377	162,363		15		15		162,377				496	11/15/2053
06744D-AB-5	Barclays Mortgage Loan Trust RMBS Ser 2022-NQM1 CI A2 4.550% 07/25/52		12/01/2023	Paydown		111,620	111,620	107,386	107,443		4,177		4,177		111,620				2,433	07/25/2052
06744Y-AA-1	Barclays Mortgage Loan Trust RMBS Ser 2022-INW1 CI A1 4.466% 02/25/62		12/01/2023	Paydown		1,319,485	1,319,485	1,319,467	1,319,117		368		368		1,319,485				33,176	02/25/2062
07274N-AE-3	Bayer US Finance II LLC Sr Nt 3.875% 12/15/23		12/15/2023	Various		5,040,000	5,040,000	5,527,169	5,172,451		(132,451)		(132,451)		5,040,000				195,300	12/15/2023
08162W-AY-2	Benchmark Mtg Tr CMBS Ser 2020-B19 CI A1 0.628% 09/15/53		12/01/2023	Paydown		56,053	56,053	56,052	56,046		7		7		56,053				192	09/15/2053
08163A-AA-1	Benchmark Mtg Tr CMBS Ser 2020-B18 CI A1 0.875% 07/15/53		11/17/2023	Various		210,074	210,074	210,074	210,038		(14)		(14)		210,025		50	50	1,685	07/15/2053
08163A-AA-1	Benchmark Mtg Tr CMBS Ser 2020-B18 CI A1 0.875% 07/15/53		10/01/2023	Paydown		116,760	116,760	116,759	116,740		20		20		116,760				478	07/15/2053
092113-AH-2	Black Hills Corp Sr Nt 4.250% 11/30/23		11/30/2023	Maturity		4,695,000	4,695,000	4,920,840	4,722,087		(27,087)		(27,087)		4,695,000				199,538	11/30/2023
09261W-AN-4	Blackrock DLF IX QLO Ser 2020-1 CI W 2.500% 07/21/30		10/21/2023	Paydown		196,145	196,145	196,145	196,145						196,145				3,374	07/21/2030
10569J-AB-6	BRAVO Residential Funding Tr RMBS Ser 2022-NM3 CI A2 5.500% 07/25/62		12/01/2023	Paydown		400,957	400,957	399,372	399,367		1,590		1,590		400,957				11,761	07/25/2062
113804-AD-0	Brooklyn Navy Yard Cogeneratio Sr Secured Nt 5.020% 12/31/40		12/31/2023	Redemption 100.0000		451,806	451,806	451,806	451,806						451,806				20,610	12/31/2040
12519@-AA-5	CED Alamo 7 LLC Sr Sec Nt 4.210% 06/30/41		12/31/2023	Redemption 100.0000		2,095,333	2,095,333	2,095,333	2,095,333						2,095,333				64,169	06/30/2041
125523-AF-7	Cigna Corp Sr Nt 3.750% 07/15/23		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
12558M-BM-3	CIT Group Home Eq Loan Tr RMBS Ser 2003-1 CI M1 5.170% 10/20/32		12/01/2023	Paydown		193,650	193,650	194,800	194,414		(764)		(764)		193,650				5,478	10/20/2032
12596M-AA-4	Credit Suisse Mortgage Trust RMBS Ser 2019-RPL1 CI A1 3.650% 07/25/58		12/01/2023	Paydown		1,204,760	1,204,760	1,252,809	1,234,283		(29,523)		(29,523)		1,204,760				23,933	07/25/2058
126410-LM-9	CSX Transportation Inc Co Gtd Nt 6.251% 01/15/23		01/15/2023	Redemption 100.0000		727,729	727,729	727,729	727,729						727,729				22,745	01/15/2023
12665*-AA-9	CVS Caremark CTL Wells Fargo Bk NW 7.870% 10/10/31		12/10/2023	Redemption 232.4942		(990,315)	(425,952)	(425,952)	(644,952)		(345,363)		(345,363)		(990,315)				61,674	10/10/2031
126650-BS-8	CVS Health Corp LBASS PTC Nt 7.507% 01/10/32		12/10/2023	Redemption 100.0000		147,254	147,254	187,181	168,476		(21,222)		(21,222)		147,254				6,056	01/10/2032
12665U-AA-2	CVS Health Corp ABS PTC Nt 4.704% 01/10/36		12/10/2023	Redemption 100.0000		201,915	201,915	201,915	201,915						201,915				5,182	01/10/2036
126673-DQ-2	CIWABS Inc RMBS Ser 2004-7 CI MF1 5.251% 12/25/34		07/25/2023	Call 100.0000		24,738	24,738	24,683	24,683						24,683		56	56	609	12/25/2034
126673-DQ-2	CIWABS Inc RMBS Ser 2004-7 CI MF1 5.251% 12/25/34		06/01/2023	Paydown		111,111	111,111	110,860	110,860		251		251		111,111				1,324	12/25/2034
12667F-4S-1	Countrywide Alternative Ln Tr RMBS Ser 2005-7CB CI 2A7 5.500% 03/25/38		12/01/2023	Paydown		72,404	83,351	80,260	80,260						80,260		(7,855)	(7,855)	3,066	03/25/2038
12667G-FD-0	Countrywide Alternative Ln Tr RMBS Ser 2005-18CB CI A7 5.500% 05/25/35		12/01/2023	Paydown		25,167	25,167	21,723	21,723		3,445		3,445		25,167				750	05/25/2035
12668B-RZ-8	CIWMS Inc RMBS Ser 2006-6CB CI 1A4 5.500% 05/25/36		12/01/2023	Paydown		35,702	36,471	31,303	31,303						31,303		4,398	4,398	1,144	05/25/2036
12714*-AC-2	CTL Tr CTL Ser A 2019-3 Boston U LDN 3.789% 06/15/35		12/15/2023	Redemption 100.0000		989,016	989,016	989,016	989,016						989,016				20,668	06/15/2035
12726@-AA-4	CTL Cap Tr 2019-23 Tr NYU-London 3.228% 07/15/30		12/15/2023	Redemption 100.0000		2,051,608	2,051,608	2,051,608	2,051,608						2,051,608				36,631	07/15/2030
12739@-AA-9	CED Nevada Virginia Financing Sr Nt 3.770% 12/31/46		12/31/2023	Redemption 100.0000		140,980	140,980	140,980	140,980						140,980				5,315	12/31/2046

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	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
134429-BE-8	Campbell Soup Co Sr Nt Ser 5Y 3.650%		03/15/2023	Maturity		1,000,000	1,000,000	998,510	999,935		65		65		1,000,000				18,250	03/15/2023
14155#-AB-6	Cardinals Ballpark LLC Sr Nt 5.770%		09/30/2023	Various		304,257	304,257	304,257	304,257						304,257				13,229	09/30/2027
141781-BG-8	Cargill Inc Sr Nt 3.250% 03/01/23		03/01/2023	Maturity		1,000,000	1,000,000	998,760	999,957		43		43		1,000,000				16,250	03/01/2023
14317G-AA-1	Carlyle Global Mrkt Strat CLO Ser 2022-6A CI A 7.628% 10/25/34		10/25/2023	Call	100.0000	15,600,000	15,600,000	15,600,000	15,600,000						15,600,000				998,366	10/25/2034
14317G-AC-7	Carlyle Global Mrkt Strat CLO Ser 2022-6A CI B1 8.378% 10/25/34		10/25/2023	Call	100.0000	4,100,000	4,100,000	4,100,000	4,100,000						4,100,000				289,724	10/25/2034
14317G-AG-8	Carlyle Global Mrkt Strat CLO Ser 2022-6A CI C 9.378% 10/25/34		10/25/2023	Call	100.0000	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				79,553	10/25/2034
14888#-AA-4	Catalyst Old River Hydro Sr Sec Nt 4.000% 11/30/29		12/31/2023	Various		1,724,489	1,724,489	1,724,489	1,724,489						1,724,489				37,786	11/30/2029
14913Q-2L-2	Caterpillar Finl Service Sr MTN 3.450% 05/15/23		05/15/2023	Maturity		500,000	500,000	498,365	499,869		131		131		500,000				8,625	05/15/2023
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
149837-AA-4	CBA Small Balance Comm Mtg Tr LBASS Frnch Ln Ser 2006-1A CIA 5.970% 06/25/38		12/27/2023	Paydown		38,158	56,800	22,572	22,572						22,572		15,586	15,586	767	06/25/2038
15005#-AA-7	CED Upton County Solar LLC Sr Sec Nt 4.450% 06/30/42		12/31/2023	Redemption	100.0000	478,264	478,264	478,264	478,264						478,264				15,504	06/30/2042
15033E-AA-6	Cedar Funding Ltd CLO Ser 2018-9A CI A1 6.657% 04/20/31		10/20/2023	Paydown		57,299	57,299	56,955	57,152		147		147		57,299				3,458	04/20/2031
15189X-AZ-1	Centerpoint Energy Houston Sec Nt 4.450% 10/01/32		04/27/2023	BNP Paribas Securities Corp		19,694,000	20,000,000	19,929,000	19,930,789		2,223		2,223		19,933,012		(239,012)	(239,012)	558,722	10/01/2032
152314-DP-2	Centex Home Equity Loan Tr RMBS Ser 2001-B CI A5 5.366% 07/25/32		12/01/2023	Paydown		40,474	40,474	35,912	35,912		4,562		4,562		40,474				1,170	07/25/2032
16678R-DU-8	Chevy Chase Mtg Funding Corp RMBS Ser 2005-3A CI A2 5.700% 07/25/36		12/26/2023	Paydown		35,836	35,836	35,119	35,298		538		538		35,836				734	07/25/2036
16829#-AA-1	Chick-Fil-A, Inc Sr Nt Ser A 1.480% 10/29/23		10/29/2023	Maturity		35,000,000	35,000,000	35,000,000	35,000,000						35,000,000				518,000	10/29/2023
17307G-MC-9	Citigroup Mtg Loan Trust RMBS Ser 2004-HYB4 CI AA 5.800% 12/25/34		12/26/2023	Paydown		12,298	12,298	12,312	12,306		(8)		(8)		12,298				278	12/25/2034
17326Q-AA-1	Citigroup Mortgage Ln Trust Inc RMBS Ser 2018-RP1 CI A1 3.000% 09/25/64		12/01/2023	Paydown		899,319	899,319	923,652	905,336		(6,017)		(6,017)		899,319				12,388	09/25/2064
17858#-AA-1	PF Training Investors LLC Sec Nt 5.280% 09/15/43		12/15/2023	Various		42,145	42,145	42,548	42,517		(372)		(372)		42,145				2,040	09/15/2043
20451N-AE-1	Compass Minerals International Sr Nt 4.875% 07/15/24		05/10/2023	Call	100.0000	9,250,000	9,250,000	9,201,875	9,240,722		2,088		2,088		9,242,810		7,190	7,190	369,518	07/15/2024
205887-BR-2	ConAgra Foods Inc Sr Nt 3.200% 01/25/23		01/25/2023	Maturity		13,158,000	13,158,000	12,618,634	13,152,936		5,064		5,064		13,158,000				210,528	01/25/2023
21017#-AA-1	Consolidated Terminals LLC Sr Nt 4.820% 12/12/23		08/30/2023	Call	100.0000	9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				310,890	12/12/2023
210795-PZ-7	Continental Airlines Inc LBASS EETC Ser 2012-1 CI A 4.150% 04/11/24		10/11/2023	Paydown		195,989	195,989	206,796	200,992		(5,003)		(5,003)		195,989				6,100	04/11/2024
212168-AA-6	Core Civic of Kansas LLC Sr Secured Nt 4.430% 01/31/40		08/31/2023	Redemption	100.0000	412,506	412,506	412,506	412,506						412,506				17,685	02/28/2033
21872#-AA-5	Cox Tower II PTC CTL 5.409% 01/02/40		10/31/2023	Various		586,030	586,030	586,030	586,030						586,030				16,426	01/31/2040
22357#-AA-9	Credit Accept Auto Loan Tr ABS Ser 2022-3A CI A 6.570% 10/15/32		12/02/2023	Redemption	100.0000	148,909	148,909	148,909	148,909						148,909				4,399	01/02/2040
22534Q-AA-9	Credit Accept Auto Loan Tr ABS Ser 2022-3A CI A 6.570% 10/15/32		01/17/2023	Wells Fargo Securities LLC		7,162,969	7,000,000	6,999,514	6,999,495		24		24		6,999,519		163,450	163,450	43,435	10/15/2032
22534Q-AC-5	Credit Accept Auto Loan Tr ABS Ser 2022-3A CI B 7.520% 12/15/32		01/17/2023	Wells Fargo Securities LLC		6,254,766	6,000,000	5,999,079	5,999,068		30		30		5,999,098		255,667	255,667	42,613	12/15/2032
22535M-AA-7	Credit Acceptance Auto Loan Tr LBASS Ser 2020-2A CI A 1.370% 07/16/29		01/17/2023	Various		441,818	446,898	446,798	446,885						446,885		(5,067)	(5,067)	578	07/16/2029

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	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
22535M-AA-7	Credit Acceptance Auto Loan Tr LBASS Ser 2020-2A CI A 1.370% 07/16/29		01/15/2023	Paydown		111,296	111,296	111,271	111,293		3		3		111,296				127	07/16/2029
22535M-AC-3	Credit Acceptance Auto Loan Tr LBASS Ser 2020-2A CI B 1.930% 09/17/29		01/17/2023	Wells Fargo Securities LLC		674,848	696,000	695,866	695,965		2		2		695,967		(21,119)	(21,119)	1,269	09/17/2029
22535M-AE-9	Credit Acceptance Auto Loan Tr LBASS Ser 2020-2A CI C 2.730% 11/15/29		01/17/2023	Wells Fargo Securities LLC		327,507	341,000	340,928	340,976		1		1		340,978		(13,471)	(13,471)	879	11/15/2029
22536B-AC-6	Credit Acceptance Auto Loan Tr LBASS Ser 2020-3A CI B 1.770% 12/17/29		01/17/2023	Wells Fargo Securities LLC		1,333,938	1,400,000	1,399,661	1,399,848		5		5		1,399,853		(65,915)	(65,915)	2,340	12/17/2029
225458-XJ-2	CS First Boston Mtg Sec Corp RMBS Ser 2005-6 CI 1A4 5.375% 07/25/35		12/01/2023	Paydown		7,487	7,487	7,342	7,403		85		85		7,487				203	07/25/2035
22767D-AA-6	Crossroads Asset Trust ABS Ser 2022-A CI A 6.350% 04/21/31		12/20/2023	Paydown		1,481,791	1,481,791	1,481,771	1,481,767		24		24		1,481,791				46,127	04/21/2031
22964*-AC-2	CSQLAR IV West. LLC Sr Sec Nt 3.850% 03/31/41		12/31/2023	Redemption		501,312	501,312	501,312	501,312						501,312				12,117	03/31/2041
231021-AR-7	Cummins Engine Co Nt 3.650% 10/01/23		10/01/2023	Maturity		7,000,000	7,000,000	6,958,140	6,996,313		3,687		3,687		7,000,000				255,500	10/01/2023
232820-AJ-9	Cytec Inds Inc Sr Nt 3.500% 04/01/23		01/01/2023	Call	100.0000	7,000,000	7,000,000	6,951,210	6,998,589						6,998,589		1,411	1,411	61,250	04/01/2023
233063-AC-0	Deutsche Bank Comm Mtg Trust CMBS Ser 2020-C9 CI A1 0.800% 08/15/53		12/01/2023	Paydown		79,252	79,252	79,250	79,238		13		13		79,252				349	08/15/2053
233851-DD-3	Daimler Fin NA LLC Sr Nt 3.350% 02/22/23		02/22/2023	Maturity		2,750,000	2,750,000	2,846,475	2,754,742		(4,742)		(4,742)		2,750,000				46,063	02/22/2023
233851-DL-5	Daimler Fin NA LLC Sr Nt 3.700% 05/04/23		05/04/2023	Maturity		250,000	250,000	267,980	252,506		(2,506)		(2,506)		250,000				4,625	05/04/2023
233851-DY-7	Daimler Fin NA LLC Sr Nt 1.750% 03/10/23		03/10/2023	Maturity		182,000	182,000	185,773	182,296		(296)		(296)		182,000				1,593	03/10/2023
233853-AB-6	Daimler Trucks Finance NA Sr Nt 1.125% 12/14/23		12/14/2023	Maturity		1,100,000	1,100,000	1,100,176	1,100,085		(85)		(85)		1,100,000				12,375	12/14/2023
245828-AA-2	Delaware Basin Residue, LLC Sr Nt 3.000% 09/30/36		12/31/2023	Redemption		3,634,463	3,634,463	3,634,463	3,634,463						3,634,463				68,613	09/30/2036
24703T-AA-4	Dell Int LLC / EMC Corp 1st Lien 5.450% 06/15/23		04/17/2023	Call	100.0000	4,800,000	4,800,000	5,038,007	4,838,463		(38,463)		(38,463)		4,800,000				88,653	06/15/2023
247361-ZV-3	Delta Airlines Inc PTC Ser 2020-AA 2.000% 12/10/29		12/10/2023	Various		1,010,517	1,010,517	1,010,517	1,010,517						1,010,517				15,158	12/10/2029
247361-ZW-1	Delta Airlines Inc PTC Ser 2020-A 2.500% 12/10/29		12/10/2023	Redemption		1,048,163	1,048,163	1,048,163	1,048,163						1,048,163				19,653	12/10/2029
24763L-FN-5	Delta Funding Home Eq Ln Tr RMBS Ser 1999-2 CI A7F 7.030% 08/15/30		09/01/2023	Paydown		79	79	79	79						79				1	08/15/2030
251510-AW-3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS CI A6 5.470% 09/25/33		12/01/2023	Paydown		1,225	1,225	1,224	1,223		1		1		1,225				39	09/25/2033
251510-FX-6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 CI A6 5.300% 09/25/35		12/01/2023	Paydown		44,173	42,312	39,699	39,699						39,699		4,474	4,474	1,125	09/25/2035
251563-CB-6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI A6 5.240% 12/25/33		12/01/2023	Paydown		5,543	5,543	5,541	5,563		(20)		(20)		5,543				177	12/25/2033
25654#-AA-0	Dodger Tickets LLC 1st Mtg Bd 5.660% 03/31/30		03/31/2023	Redemption		103,781	103,781	103,781	103,781						103,781				5,874	03/31/2030
25746U-DC-0	Dominion Resources Inc Sr Nt 2.450% 01/15/23		01/15/2023	Maturity		200,000	200,000	208,970	200,141		(141)		(141)		200,000				2,450	01/15/2023
26138E-AW-9	Dr Pepper Snapple Group Inc Sr Nt 3.130% 12/15/23		12/15/2023	Maturity		160,000	160,000	171,828	163,165		(3,165)		(3,165)		160,000				5,008	12/15/2023
26253E-AA-6	Dryden Senior Loan Fund CLO 2022-113A CI A1 7.416% 10/20/35		10/20/2023	Call	100.0000	10,950,000	10,950,000	10,950,000	10,950,000						10,950,000				719,315	10/20/2035
26441C-AL-9	Duke Energy Corp Sr Nt 3.950% 10/15/23		10/15/2023	Various		8,900,000	8,900,000	9,072,710	8,944,961		(44,961)		(44,961)		8,900,000				351,550	10/15/2023
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
278665-BK-5	Ecolab Inc Sr Nt 0.900% 12/15/23		12/15/2023	Maturity		5,000,000	5,000,000	5,003,400	5,000,000						5,000,000				45,000	12/15/2023
29379V-AZ-6	Enterprise Products Operations Nt 3.350% 03/15/23		03/09/2023	Goldman Sachs & Company		11,998,200	12,000,000	11,793,600	11,995,007		4,857		4,857		11,998,863		(1,663)	(1,663)	198,767	03/15/2023

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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
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	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
294754-AS-5	Equity One ABS Inc RMBS Ser 2002-1 CI M1		11/01/2023	Paydown		88,593	88,593	88,593	88,476		117		117		88,593				970	08/25/2032
30161N-BC-4	Exelon Corp Sr Nt 3.350% 03/15/32		01/12/2023	Tax Free Exchange		2,135,572	2,225,000	2,131,587	2,135,333		239		239		2,135,572				24,225	03/15/2032
30161N-BF-7	Exelon Corp Sr Nt 4.100% 03/15/52		01/12/2023	Tax Free Exchange		1,848,741	1,850,000	1,848,705	1,848,741		1		1		1,848,741				24,651	03/15/2052
30260G-AA-4	FIC Funding LLC LBASS Ser 2021-1A CI A		12/17/2023	Paydown		182,293	182,293	182,285	182,289		4		4		182,293				905	04/15/2033
30288*-AE-0	FLNG Liquefaction 2 LLC Sr Sec Nt 4.390% 12/31/38		12/31/2023	Redemption		810,000	810,000	810,000	810,000						810,000				26,867	12/31/2038
31572Y-AA-6	Ellington Financial RMBS Ser 2022-2 CI A1		12/01/2023	Paydown		1,328,793	1,328,793	1,323,264	1,323,406		5,387		5,387		1,328,793				33,329	04/25/2067
337925-ES-6	First Plus Home Ln Owner Tr RMBS Ser 1998-5 CI A9 7.510% 12/10/24		12/01/2023	Paydown		4,176	4,176	541	184	358	3,634		3,992		4,176				73	12/10/2024
33829T-AA-4	Five Corners Funding Trust Sr Nt 4.419% 11/15/23		11/15/2023	Various Redemption		29,726,000	29,726,000	31,312,312	29,994,386		(268,386)		(268,386)		29,726,000				1,313,592	11/15/2023
34107@-AA-7	Florida Pipeline Holdings LLC Sr Nt 2.920% 08/15/38		08/15/2023	100.0000 Bank of America B1SD		840,365	840,365	840,365	840,365						840,365				18,976	08/15/2038
36144@-AQ-6	GATX Corp Sr Nt 3.900% 03/30/23		03/23/2023	Dealer		7,499,100	7,500,000	7,417,050	7,497,587		2,331		2,331		7,499,918		(818)	(818)	143,813	03/30/2023
36144@-AQ-6	GATX Corp Sr Nt 3.900% 03/30/23 GCAT RMBS Ser 2022-NM2 CI A1 4.210%		03/30/2023	Maturity		4,500,000	4,500,000	4,474,345	4,499,260		740		740		4,500,000				87,750	03/30/2023
36169K-AA-4	02/25/67 GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5		12/01/2023	Paydown		624,600	624,600	621,694	621,819		2,781		2,781		624,600				16,905	02/25/2067
36226M-AE-3	6.650% 07/20/31 GS Mortgage Securities Corp RMBS Ser 2004-3		12/01/2023	Paydown		12,410	12,410	12,411	12,367		43		43		12,410				407	07/20/2031
36228F-3Q-7	CI AF5 6.199% 04/25/34 GS Mortgage Securities Corp RMBS Ser 2004-7		12/01/2023	Paydown		1,685	1,685	1,685	1,681		4		4		1,685				37	04/25/2034
36242D-DE-0	CI AF5 5.687% 06/25/34 GSA Helena Lease Finance Trust Sr Nt		12/01/2023	Paydown		152,016	152,016	152,011	151,467		549		549		152,016				4,172	06/25/2034
36262@-AA-3	4.287% 02/15/40 GS Mortgage-Backed Securities RMBS Ser 2021-		12/15/2023	Redemption		203,544	203,544	203,544	203,544						203,544				4,724	02/15/2040
36262P-AD-3	PJ10 CI A4 2.500% 03/25/52 GS Mortgage-Backed Securities RMBS Ser 2021-		12/01/2023	Paydown		36,195	36,195	36,025	36,029		166		166		36,195				478	03/25/2052
36263C-AD-1	PJ9 CI A4 2.500% 02/26/52 GS Mortgage-Backed Securities RMBS Ser 2021-		12/01/2023	Paydown		383,059	383,059	386,650	386,482		(3,423)		(3,423)		383,059				5,736	02/26/2052
36263V-AB-3	PJ11 CI A2 2.500% 04/25/52 GS Mortgage-Backed Securities RMBS Ser 2022-		12/01/2023	Paydown		102,657	102,657	103,010	102,978		(321)		(321)		102,657				1,519	04/25/2052
36264E-AG-9	NQM1 CI A4 4.000% 05/25/62 GS Mortgage-Backed Securities RMBS Ser 2022-		12/01/2023	Paydown		317,976	317,976	324,523	323,040		(5,064)		(5,064)		317,976				7,022	05/25/2062
36264E-BB-9	NQM1 CI A16 4.000% 05/25/62 Georgetown Energy Partners, LL Sr Nt		12/01/2023	Paydown		91,156	91,156	92,528	92,207		(1,051)		(1,051)		91,156				2,013	05/25/2062
37270*-AA-3	3.580% 06/30/51 Gilead Sciences Inc Sr Nt 4.600% 09/01/35		12/31/2023	Redemption 100.0000		22,297	22,297	22,297	22,297						22,297				699	06/30/2051
37555@-BG-7			05/11/2023	Various Redemption 100.0000		13,082,414	13,300,000	13,261,418	13,271,508		586		586		13,272,094		(189,680)	(189,680)	422,484	09/01/2035
38119@-AA-2	Golden Spread Elec Cooperative 1st Mtg Bd 5.750% 05/06/25		11/06/2023	Redemption 100.0000		223,920	223,920	223,920	223,920						223,920				9,605	05/06/2025
38138V-AC-0	GoldenTree Loan Management CLO Ser 2022-16A CI A 7.716% 01/20/35		12/22/2023	Call 100.0000		1,850,000	1,850,000	1,850,000	1,850,000						1,850,000				137,356	01/20/2035
38138V-AG-1	GoldenTree Loan Management CLO Ser 2022-16A CI B 8.466% 01/20/35		12/22/2023	Call 100.0000		1,900,000	1,900,000	1,900,000	1,900,000						1,900,000				155,516	01/20/2035
38138V-AJ-5	GoldenTree Loan Management CLO Ser 2022-16A CI C 9.366% 01/20/35		12/22/2023	Call 100.0000		900,000	900,000	900,000	900,000						900,000				81,878	01/20/2035
38218D-AA-7	Goodgreen Trust LBASS Ser 2019-1A CI A		12/15/2023	Paydown		163,238	163,238	171,957	169,640		(6,402)		(6,402)		163,238				4,149	10/15/2054
38218G-AA-0	Goodgreen Trust LBASS Ser 2018-1A CI A		11/15/2023	Paydown		63,324	63,324	66,472	65,759		(2,435)		(2,435)		63,324				1,492	10/15/2053

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	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
38218J-AA-4	Goodgreen Trust ABS Ser 2022-1A CI A 3.840% 10/15/56		12/15/2023	Paydown		1,929,864	1,929,864	1,928,328	1,928,420		1,444		1,444		1,929,864				47,579	10/15/2056
38218Q-AA-8	Goodgreen Trust LBASS Ser 2017-2A CI A 3.260% 10/15/53		12/15/2023	Paydown		1,235,154	1,235,154	1,235,023	1,235,059		95		95		1,235,154				24,243	10/15/2053
382550-BF-7	Goodyear Tire & Rubber Co Sr Nt 5.000%		05/31/26	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
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
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
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
40480*-AB-1	HS Wildcat LLC Sr Sec Nt Ser B 4.390%		12/31/60	Redemption		4,534	4,534	4,534	4,534						4,534				142	12/31/2060
410345-AJ-1	Hanesbrands Ind Sr Nt 4.625% 05/15/24		03/08/2023	Call 100.0000		746,000	746,000	746,933	746,186		(24)		(24)		746,162		(162)	(162)	10,830	05/15/2024
419838-AA-5	Hawaiian Airlines 1st Lien PTC Ser A CI 1A 3.900% 01/15/26		07/26/2023	Various		11,924,575	13,402,050	13,332,493	13,366,901		2,675		2,675		13,369,576		(1,445,002)	(1,445,002)	454,563	01/15/2026
419838-AA-5	Hawaiian Airlines 1st Lien PTC Ser A CI 1A 3.900% 01/15/26		07/15/2023	Redemption 100.0000		1,217,048	1,217,048	1,210,731	1,213,856		3,192		3,192		1,217,048				33,449	01/15/2026
44919*-AC-2	1595 Express LLC Sr Nt 3.310% 12/31/31		12/31/2023	Redemption 100.0000		558,132	558,132	558,132	558,132						558,132				11,885	12/31/2031
45254N-GA-9	IMPAC CMB Tr RMBS Ser 2003-11 CI 2A1 6.310% 10/25/33		06/26/2023	Paydown		37,885	37,885	37,316	37,675		209		209		37,885				1,039	10/25/2033
45254N-PV-3	IMPAC CMB Tr RMBS Ser 2005-5 CI A2 5.910%		08/25/35	Paydown		42,805	42,805	41,903	41,903		902		902		42,805				1,244	08/25/2035
45254T-PM-0	IMPAC Secd Assets CMN Owner Tr RMBS Ser 2004-2 CI A6 4.816% 08/25/34		12/01/2023	Paydown		53	53	53	53						53					08/25/2034
45254T-TN-4	IMPAC Secd Assets CMN Owner Tr RMBS Ser 2006-1 CI 2A1 6.170% 05/25/36		12/26/2023	Paydown		20,531	20,531	20,531	20,531						20,531				855	05/25/2036
452763-AA-3	Imperial Fund LLC RMBS Ser 2022-NQM7 CI A1 7.369% 11/25/67		12/01/2023	Paydown		679,229	679,229	679,228	679,225		4		4		679,229				27,559	11/25/2067
452763-AB-1	Imperial Fund LLC RMBS Ser 2022-NQM7 CI A2 7.500% 11/25/67		12/01/2023	Paydown		189,230	189,230	185,727	185,728		3,502		3,502		189,230				7,814	11/25/2067
45276K-AA-5	Imperial Fund LLC RMBS Ser 2022-NQM3 CI A1 4.380% 05/25/67		12/01/2023	Paydown		1,695,306	1,695,306	1,695,285	1,694,336		970		970		1,695,306				47,906	05/25/2067
45276N-AA-9	Imperial Fund LLC RMBS Ser 2022-NQM4 CI A1 4.767% 06/25/67		12/01/2023	Paydown		371,764	371,764	371,762	371,763		2		2		371,764				10,176	06/25/2067
45276R-AA-0	Imperial Fund LLC RMBS Ser 2022-NQM6 CI A1 6.819% 10/25/67		12/01/2023	Paydown		2,759,214	2,759,214	2,759,212	2,759,138		75		75		2,759,214				101,321	10/25/2067
45276R-AB-8	Imperial Fund LLC RMBS Ser 2022-NQM6 CI A2 7.100% 10/25/67		12/01/2023	Paydown		2,190,203	2,190,203	2,187,359	2,187,316		2,888		2,888		2,190,203				83,741	10/25/2067
45886*-AA-2	Internal Rev Svc Campus Sr Nt Kansas City 4.549% 09/15/42		12/15/2023	Redemption 100.0000		306,558	306,558	307,631	307,617		(1,059)		(1,059)		306,558				7,606	09/15/2042
46361T-AC-6	Irvine Core Office Tr CMBS Ser 2013-IRV CI A2 3.173% 05/15/48		05/10/2023	Paydown		320,000	320,000	334,363	322,014		(2,014)		(2,014)		320,000				4,259	05/15/2048
465685-AG-0	ITC Holdings Corp Sr Nt 4.050% 07/01/23		06/16/2023	Call 100.0000		2,000,000	2,000,000	2,092,120	2,005,983		(5,488)		(5,488)		2,000,496		(496)	(496)	77,625	07/01/2023
46590X-AC-0	JBS USA/Food/Finance Sr Nt 3.750%		12/01/31	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
46590X-AE-6	JBS USA/Food/Finance Sr Nt 4.375%		02/02/52	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
46590X-AH-9	JBS USA/Food/Finance Sr Nt 5.750%		04/01/33	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
46590X-AJ-5	JBS USA/Food/Finance Sr Nt 6.500%		12/01/52	Tax Free Exchange		11,860,732	11,900,000	11,860,174	11,860,281		452		452		11,860,732				560,788	12/01/2052
46592W-BP-0	JP Morgan Mtg Tr RMBS Ser 2021-12 CI A15 2.500% 02/25/52		12/01/2023	Paydown		181,735	181,735	181,742	181,727		8		8		181,735				2,628	02/25/2052
46592X-BP-8	JP Morgan Mtg Tr RMBS Ser 2021-13 CI A15 2.500% 04/25/52		12/01/2023	Paydown		259,467	259,467	258,291	258,319		1,148		1,148		259,467				3,346	04/25/2052

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	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
466247-MU-4	JP Morgan Mtg Tr RMBS Ser 2005-S1 CI 2A3		12/01/2023	Paydown		73,630	73,630	74,240	73,774		(144)		(144)		73,630				1,055	01/25/2035
46640J-AS-6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2013-C13 CI ASB 3.414% 01/15/46		03/01/2023	Paydown		114,350	114,350	118,147	114,280		70		70		114,350				629	01/15/2046
46653Q-AC-9	JP Morgan Mtg Tr RMBS Ser 2021-14 CI A3		12/01/2023	Paydown		10,645	10,645	10,590	10,591		53		53		10,645				150	05/25/2052
46654T-BQ-0	JP Morgan Mtg Tr RMBS Ser 2021-15 CI A15		12/01/2023	Paydown		58,181	58,181	57,617	57,633		548		548		58,181				827	06/25/2052
46656A-AB-3	JPM Mortgage Trust RMBS Ser 2022-DSC1 CI A2		12/01/2023	Paydown		128,933	128,933	116,905	116,984		11,948		11,948		128,933				3,354	01/25/2063
485170-AQ-7	Kansas City Southern Inds Inc Sr Nt		04/19/2023	Tax Free Exchange		29,065,006	31,107,000	28,719,195	29,047,280		17,725		17,725		29,065,006				603,303	05/15/2043
52518R-CD-6	Lehman Structured Sec Corp RMBS Ser 2005-1 CI A2 5.860% 09/26/45		12/26/2023	Paydown		8,162	8,162	3,992	3,992						3,992		4,170	4,170	143	09/26/2045
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
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
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
54336#-AA-6	Longwood Energy Partners LLC Sec Nt			Redemption																
54336#-AA-6	4.490% 06/30/51		12/31/2023	100.0000		113,023	113,023	113,023	113,023						113,023				3,645	06/30/2051
55284T-AA-5	MFRA Trust RMBS Ser 2022-INV1 CI A1		12/01/2023	Paydown		537,900	537,900	532,706	533,406		4,494		4,494		537,900				12,083	04/25/2066
55396#-AA-0	Mankato Energy Center LLC Sr Sec Nt		12/31/2023	Redemption																
55396#-AA-0	2.900% 05/31/39		12/31/2023	100.0000		1,391,666	1,391,666	1,391,666	1,391,666						1,391,666				25,549	05/31/2039
55903V-AL-7	Warnermedia Holdings Inc. Sr Nt 4.279%		03/15/32	Various		25,710,000	25,710,000	25,710,000	25,710,000						25,710,000				690,638	03/15/2032
55903V-AN-3	Warnermedia Holdings Inc. Sr Nt 5.050%		03/15/42	Various		16,670,000	16,670,000	16,670,000	16,670,000						16,670,000				528,485	03/15/2042
55903V-AQ-6	Warnermedia Holdings Inc. Sr Nt 5.141%		03/15/52	Various		54,775,990	55,765,000	54,760,304	54,771,318		4,672		4,672		54,775,990				1,799,763	03/15/2052
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
57456#-AA-3	Mas RNG Holdings LLC Ser A (Project Peachtree) 3.650% 12/31/39		12/20/2023	Redemption		142,352	142,352	142,352	142,352						142,352				3,930	12/31/2039
57456#-AB-1	Mas RNG Holdings LLC Ser B (Project Peachtree) 3.650% 12/31/39		12/20/2023	Redemption		672,260	672,260	672,260	672,260						672,260				18,278	12/31/2039
576434-A2-0	Master Asset Securitization Tr RMBS Ser 2004-13 CI 9A3 5.500% 01/25/35		12/01/2023	Paydown		81	23	23	13	11			11		23		58	58	5	01/25/2035
576434-J5-4	Master Asset Securitization Tr RMBS Ser 2005-2 CI 4A1 5.500% 03/25/35		12/01/2023	Paydown		81,220	81,220	82,667	81,464		(244)		(244)		81,220				2,353	03/25/2035
576434-N2-6	Master Asset Securitization Tr RMBS Ser 2005-3 CI 6A1 5.500% 04/25/35		12/01/2023	Paydown		12,946	12,946	11,164	11,632		1,781	467	1,314		12,946				347	04/25/2035
57643M-JM-7	Master Asset Securitization Tr RMBS Ser 2004-11 CI 5A5 5.750% 12/25/34		08/01/2023	Paydown		15,102	15,102	14,819	14,937		164		164		15,102				256	12/25/2034
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
58013M-FE-9	McDonalds Corp Sr Nt 3.350% 04/01/23		04/01/2023	Various		460,000	460,000	493,980	462,175		(2,175)		(2,175)		460,000				7,705	04/01/2023
58155Q-AG-8	McKesson Corp Sr Nt 2.850% 03/15/23		03/15/2023	Maturity		490,000	490,000	512,849	492,009		(2,009)		(2,009)		490,000				6,983	03/15/2023
59166E-AA-3	Metlife Securitization Trust RMBS Ser 2019-1A CI A 3.750% 04/25/58		12/01/2023	Paydown		74,317	74,317	75,375	74,896		(579)		(579)		74,317				1,591	04/25/2058
59549W-AB-9	Mid State Tr LBASS Ser 11 CI M1 5.598% 07/15/38		12/15/2023	Paydown		62,268	62,268	62,266	62,267						62,268				1,884	07/15/2038
59980Y-AB-1	Mill City Mortgage Trust RMBS Ser 2018-4 CI A1B 3.500% 04/25/66		12/01/2023	Paydown		1,841,498	1,841,498	1,938,001	1,889,118		(47,620)		(47,620)		1,841,498				38,817	04/25/2066
59981B-AC-8	Mill City Mortgage Trust RMBS Ser 2019-GS1 CI A1 2.750% 07/25/59		12/01/2023	Paydown		35,984	35,984	36,155	35,984						35,984				541	07/25/2059

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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
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	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
607120-FL-1	Mobile Airport Authority Sr Nt Ser A1 3.180% 05/09/39		11/09/2023	Redemption 100.0000		643,735	643,735	643,735	643,735						643,735				12,845	05/09/2039
609207-AM-7	Mondelez International Sr Nt 4.125% 05/07/28		04/27/2023	Goldman Sachs & Company		15,746,600	16,000,000	15,849,014	15,911,451		4,885		4,885		15,916,336		(169,736)	(169,736)	317,625	05/07/2028
61763B-AS-3	Morgan Stanley BAML Tr CMBS Ser 2013-C13 CI ASB 3.557% 11/15/46		07/01/2023	Paydown		1,058,416	1,058,416	1,090,160	1,058,408		8		8		1,058,416				12,562	11/15/2046
61773*-AA-5	Morongo Transmission LLC Sr Nt 3.320% 07/12/51		12/31/2023	Redemption 100.0000		492,915	492,915	492,915	492,915						492,915				10,270	07/12/2051
62927*-AN-6	NFL Ventures LP Nt 4.010% 04/15/35		10/15/2023	Redemption 100.0000		824,207	824,207	824,207	824,207						824,207				24,870	04/15/2035
62942Q-CR-2	NRZ Advance Receivables Trust LBASS Ser 2020-T1 CI A11 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
62942Q-CW-1	NRZ Advance Receivables Trust LBASS Ser 2020-T2 CI A12 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
63080*-AA-5	NARA Caves Lease Tr CTL 5.300% 09/15/28		12/15/2023	Call 100.0000		360,051	360,051	360,051	360,051						360,051				12,122	09/15/2028
63080*-AA-5	NARA Caves Lease Tr CTL 5.300% 09/15/28		03/07/2023	Redemption 100.0000		70,126	70,126	70,126	70,126						70,126				465	09/15/2028
637432-NJ-0	National Rural Utilities Coop ABS Coll Tr Nt 2.700% 02/15/23		02/15/2023	Maturity		5,000,000	5,000,000	4,986,350	4,999,741		259		259		5,000,000				67,500	02/15/2023
64352V-EF-4	New Century Home Equity Ln Tr RMBS Ser 2003- 5 CI A17 4.856% 11/25/33		12/01/2023	Paydown		2,915	2,915	2,914	2,909		6		6		2,915				74	11/25/2033
64828G-AD-2	New Residential Mtg Ln Tr RMBS Ser 2019-6A CI A1B 3.500% 09/25/59		12/01/2023	Paydown		120,666	120,666	123,438	122,735		(2,069)		(2,069)		120,666				2,307	09/25/2059
64828X-AA-1	New Residential Mtg Ln Tr RMBS Ser 2020-RPL1 CI A1 2.750% 11/25/59		12/01/2023	Paydown		151,302	151,302	160,085	156,316		(5,014)		(5,014)		151,302				2,253	11/25/2059
64829G-AA-7	New Residential Mtg Ln Tr RMBS Ser 2016-2A CI A1 3.750% 11/25/35		12/01/2023	Paydown		67,298	67,298	70,242	69,085		(1,787)		(1,787)		67,298				1,264	11/25/2035
64830B-AQ-0	New Residential Mtg Ln Tr RMBS Ser 2017-6A CI B1 3.850% 08/27/57		12/01/2023	Paydown		245,777	245,777	232,260	236,356		9,421		9,421		245,777				5,305	08/27/2057
64830D-AB-9	New Residential Mtg Ln Tr RMBS Ser 2019-2A CI A1 4.250% 12/25/57		12/01/2023	Paydown		553,324	553,324	591,625	580,000		(26,676)		(26,676)		553,324				12,578	12/25/2057
64830H-AA-2	New Residential Mtg Ln Tr RMBS Ser 2019-RPL2 CI A1 3.250% 02/25/59		12/01/2023	Paydown		1,377,849	1,377,849	1,397,242	1,383,245		(5,396)		(5,396)		1,377,849				24,120	02/25/2059
64830M-AG-8	New Residential Mtg Ln Tr RMBS Ser 2019-5A A1B 3.500% 08/25/59		12/01/2023	Paydown		1,056,557	1,056,557	1,085,035	1,067,102		(10,544)		(10,544)		1,056,557				20,123	08/25/2059
64830W-AD-3	New Residential Mtg Ln Tr RMBS Ser 2019-4A CI A1B 3.500% 12/25/58		12/01/2023	Paydown		1,974,291	1,974,291	2,032,289	2,008,652		(34,361)		(34,361)		1,974,291				35,928	12/25/2058
64831V-AA-0	New Residential Mtg Ln Tr Ser 2022-NQM5 CI A1 6.296% 11/25/52		12/01/2023	Paydown		3,928,083	3,928,083	3,891,087	3,891,156		36,927		36,927		3,928,083				114,835	11/25/2052
65034*-AA-9	Traffic Investors LLC (Newark Sr Secured Nt Ser A-1 4.314% 12/15/39		12/15/2023	Redemption 100.0000		4,569	4,569	4,569	4,569						4,569				107	12/15/2039
65034*-AC-5	CBN Investors LLC (Newark II) Sr Secured Nt Ser A-1 4.314% 12/15/39		12/15/2023	Redemption 100.0000		4,620	4,620	4,620	4,620						4,620				109	12/15/2039
65034*-AE-1	ESN Invest LLC Sr Secured Nt Ser A-1 4.314% 12/15/39		12/15/2023	Redemption 100.0000		4,385	4,385	4,385	4,385						4,385				103	12/15/2039
653240-AA-9	Newtown CTL Ser 2002 6.082% 05/15/23		05/15/2023	Redemption 100.0000		47,666	47,666	47,664	47,666						47,666				727	05/15/2023
65412V-AA-4	Nighthawk Solar Funding LLC Sr Nt 3.330% 09/30/44		12/31/2023	Redemption 100.0000		2,044,953	2,044,953	2,044,953	2,044,953						2,044,953				43,078	09/30/2044
65535V-CN-6	Nomura Asset Sec Corp RMBS Ser 2004-AP1 CI A6 4.820% 03/25/34		12/01/2023	Paydown		180	180	180	180						180				2	03/25/2034
65535V-DC-9	Nomura Asset Sec Corp RMBS Ser 2004-AP2 CI A6 5.603% 07/25/34		12/01/2023	Paydown		5,877	5,877	5,831	5,843		34		34		5,877				178	07/25/2034
65535V-GH-5	Nomura Asset Sec Corp RMBS Ser 2004-AP3 CI A6 5.293% 10/25/34		12/01/2023	Paydown		54	54	54	54						54				2	10/25/2034

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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
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	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
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
666807-BS-0	Northrop Grumman Corp Sr Nt 4.400% 05/01/30		..04/27/2023	Jefferies & Company Inc		..13,367,025	13,500,000	13,445,865	13,459,050		1,575		1,575		13,460,625		(93,600)	(93,600)	297,000	..05/01/2030
67118L-AA-9	Onslow Bay Financial LLC Ser 22-NQM9 CI A1A 6.450% 09/25/62		..12/01/2023	Paydown		..379,387	379,387	377,979	377,970		1,417		1,417		379,387				10,764	..09/25/2062
679574-AG-8	Old Dominion Elec 1st Mtg Bd 6.210% 12/01/28		..12/01/2023	Redemption		..83,333	83,333	83,333	83,333						83,333				5,175	..12/01/2028
68233J-AH-7	Oncor Electric Delivery Sr Nt 5.250% 09/30/40		..05/10/2023	SMBC Nikko Securities America		..3,317,724	3,288,000	3,352,040	3,337,246		(621)		(621)		3,336,626		(18,902)	(18,902)	106,449	..09/30/2040
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
690872-AB-2	Owens Brockway Sr Nt 5.375% 01/15/25 Owl Rock Ltd CLO Ser 2019-1A CI A 7.477%		..05/26/2023	Various		..7,751,750	7,675,000	7,964,938	7,746,802		(13,360)		(13,360)		7,733,442		(58,442)	(58,442)	329,998	..01/15/2025
69122D-AA-7	05/20/31		..11/20/2023	Paydown		..1,760,765	1,760,765	1,760,765	1,760,765						1,760,765				122,838	..05/20/2031
70163H-AA-0	Parliament Funding I Nt 8.406% 07/15/30		..10/16/2023	Redemption		..2,036,782	2,036,782	2,036,782	2,036,782						2,036,782				136,581	..07/15/2030
713448-CG-1	Pepsico Inc Sr Nt 2.750% 03/01/23		..03/01/2023	Maturity		..13,000,000	13,000,000	13,038,760	13,000,716		(716)		(716)		13,000,000				178,750	..03/01/2023
720198-AC-4	Piedmont Operating Partnership Sr Nt 3.400% 06/01/23		..03/27/2023	Goldman Sachs & Company		..14,872,500	15,000,000	13,926,750	14,942,084		32,200		32,200		14,974,284		(101,784)	(101,784)	162,849	..06/01/2023
720198-AD-2	Piedmont Operating Partnership Sr Nt 4.450% 03/15/24		..03/23/2023	Goldman Sachs & Company		..1,236,538	1,265,000	1,306,870	1,272,849		(1,498)		(1,498)		1,271,351		(34,813)	(34,813)	30,023	..03/15/2024
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
73019H-AD-4	PNC Equip Finc LLC LBASS Priv PI Nt Ser D 3.050% 11/15/27		..11/15/2023	Redemption		..266,590	266,590	266,590	266,590						266,590				6,112	..11/15/2027
73943H-AD-5	Prairie Breeze Sr Nt CI B 3.550% 05/01/39		..12/29/2023	Various		..162,926	162,926	162,926	162,926						162,926				3,790	..05/01/2039
740189-AG-0	Precision Castparts Corp Sr Nt 2.500% 01/15/23		..01/15/2023	Maturity		..38,150,000	38,150,000	37,897,538	38,148,698		1,302		1,302		38,150,000				476,875	..01/15/2023
74041E-AC-9	Preferred Term Sec Ltd VI LBASS Mezz Nt PTP 6.646% 03/23/35		..12/26/2023	Paydown		..28,397	28,397	1,577	1,577		26,820		26,820		28,397				1,296	..03/23/2035
74042C-AA-6	Preferred Term Sec Ltd LBASS Sr Nt CI A-1 PTP 6.441% 03/22/38		..12/22/2023	Paydown		..24,192	24,192	16,420	18,439		5,752		5,752		24,192				900	..03/22/2038
74042H-AC-1	Preferred Term Sec Ltd LBASS XIX Nt CI B PTP 6.246% 12/22/35		..12/22/2023	Paydown		..38,437	38,437	38,443	38,440		(3)		(3)		38,437				1,226	..12/22/2035
74042J-AA-1	Preferred Term Sec Ltd LBASS XXI Nt Ser A-1 PTP 5.735% 03/22/38		..12/22/2023	Redemption		..66,009	66,009	66,009	66,009						66,009				1,315	..03/22/2038
74922P-AC-8	Residential Accredit Loans Inc RMBS Ser 2007-QA2 CI A3 5.770% 02/25/37		..12/26/2023	Paydown		..9,681	9,641	6,451	6,451						6,451		3,230	3,230	220	..02/25/2037
75000H-AA-2	RR Ltd CLO Ser 2022-24A A1 7.794% 01/15/32		..12/21/2023	Call	100.0000	..1,178,141	1,178,141	1,178,141	1,178,141						1,178,141				88,997	..01/15/2032
75000H-AA-2	RR Ltd CLO Ser 2022-24A A1 7.794% 01/15/32		..10/16/2023	Paydown		..121,859	121,859	121,859	121,859						121,859				4,036	..01/15/2032
75000H-AE-4	RR Ltd CLO Ser 2022-24A A2 8.380% 01/15/32		..12/21/2023	Call	100.0000	..800,000	800,000	800,000	800,000						800,000				64,967	..01/15/2032
75000H-AG-9	RR Ltd CLO Ser 2022-24A B 9.294% 01/15/32		..12/21/2023	Call	100.0000	..500,000	500,000	500,000	500,000						500,000				45,167	..01/15/2032
75003H-AA-5	Renewable Energy Alternatives Sr Nt 3.820% 09/30/46		..12/31/2023	Various		..437,553	437,553	437,553	437,553						437,553				7,318	..09/30/2046
75003H-AB-3	Renewable Energy Alternatives Sr Nt Ser B 5.330% 09/30/46		..12/31/2023	Redemption		..25,159	25,159	25,159	25,159						25,159				1,232	..09/30/2046
75513E-CF-6	RTX Corporation Sr Nt 3.700% 12/15/23		..12/15/2023	Various		..700,000	700,000	760,237	715,418		(15,418)		(15,418)		700,000				25,900	..12/15/2023
758750-DH-7	Regal Rexnord Corporation Sr Nt 3.900% 04/07/32		..01/27/2023	Call	100.0000	..15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				152,750	..04/07/2032

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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
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	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
760759-AM-2	Republic Services Inc Sr Nt 4.750% 05/15/23		..05/15/2023	Various		109,186	109,186	120,895	109,758			(573)	(573)		109,186				2,593	..05/15/2023
76114H-AK-1	Residential Asset Sec Tr RMBS Ser 2007-A5 CI 2A3 6.000% 05/25/37		..11/01/2023	Paydown		4,618	3,856	2,655	2,655						2,655		1,962	1,962	156	..05/25/2037
77678#-AA-3	Rosales Solar Holding LLC Sr Sec Nt PIK 4.090% 12/31/49		..12/31/2023	Redemption 100.0000		88,854	88,854	58,647	88,854		30,206	30,206			88,854				3,395	..12/31/2049
78081B-AG-8	Royalty Pharma PLC Sr Nt 0.750% 09/02/23 SC Commercial Mtg Pass Through CTL Ser 2003- 1 7.055% 11/10/28		..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
78402C-AA-1	S&P Global Inc Sr Nt 4.750% 08/01/28		..12/01/2023	Various		144,948	144,948	151,566	146,159		(1,211)		(1,211)		144,948				5,705	..11/10/2028
78409V-AY-0	S&P Global Inc Sr Nt 4.750% 08/01/28		..03/01/2023	Tax Free Exchange		17,764,563	17,600,000	17,791,639	17,769,189		(4,626)		(4,626)		17,764,563				487,667	..08/01/2028
78409V-AZ-7	S&P Global Inc Sr Nt 4.250% 05/01/29		..03/01/2023	Tax Free Exchange		23,167,809	22,000,000	23,341,935	23,196,896		(29,086)		(29,086)		23,167,809				311,667	..05/01/2029
785592-AJ-5	Sabine Pass Liquefaction 1st Lien Nt 5.750% 05/15/24		..11/02/2023	Call 100.0000		900,000	900,000	985,500	915,338		(7,747)		(7,747)		907,591		(7,591)	(7,591)	36,385	..05/15/2024
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
805564-PB-1	Saxon Asset Securities Tr RMBS Ser 2003-3 CI AF6 4.178% 12/25/33		..12/01/2023	Paydown		2,161	2,161	2,161	2,161						2,161				32	..12/25/2033
81725W-AH-6	Sensata Technologies BV Sr Nt 5.625% 11/01/24		..12/18/2023	Call 101.0000		1,515,000	1,500,000	1,595,625	1,521,123		(10,856)		(10,856)		1,510,268		(10,268)	(10,268)	110,391	..11/01/2024
83001A-AB-8	Six Flags Entertainment Sr Nt 4.875% 07/31/24		..05/02/2023	Wells Fargo Securities LLC		5,904,000	5,904,000	5,977,800	5,904,000						5,904,000				219,063	..07/31/2024
8426EP-AA-6	Southern CO Gas Capital Sr Nt 2.450% 10/01/23		..10/01/2023	Various		2,700,000	2,700,000	2,845,548	2,734,794		(34,794)		(34,794)		2,700,000				66,150	..10/01/2023
84859M-AA-5	Spirit Air LBASS PTC Ser 2017-1 PTT B 3.800% 02/15/26		..08/15/2023	Redemption 100.0000		650,037	650,037	663,018	658,512		(8,475)		(8,475)		650,037				18,475	..02/15/2026
85571R-AA-8	Starwood Mortgage Residential RMBS Ser 2022- 3 CI A1 4.161% 03/25/67		..12/01/2023	Paydown		984,858	984,858	978,264	978,627		6,231		6,231		984,858				23,712	..03/25/2067
86317E-AA-4	Stratus CLO Ltd CLO Ser 2022-3A CI A 7.566% 10/20/31		..10/20/2023	Paydown		2,471,126	2,471,126	2,471,126	2,471,126						2,471,126				119,778	..10/20/2031
863579-CD-8	Structured Adj Rate Mtg Ln RMBS Ser 2004-14 CI 3A1 6.200% 10/25/34		..12/01/2023	Paydown		28,775	28,775	29,023	28,881		(24)		(24)		28,857		(82)	(82)	726	..10/25/2034
863667-BB-6	Stryker Corp Sr Nt 0.600% 12/01/23		..12/01/2023	Maturity		1,725,000	1,725,000	1,724,164	1,724,669		331		331		1,725,000				10,350	..12/01/2023
87305Q-CE-9	TTX Co Sr Nt 4.125% 10/01/23		..10/01/2023	Maturity		95,000	95,000	104,734	97,473		(2,473)		(2,473)		95,000				3,919	..10/01/2023
88033G-DG-2	Tenet Healthcare Corp 1st Lien 4.625% 06/15/28		..01/20/2023	Tax Free Exchange		1,417,152	1,421,000	1,428,610	1,417,467		(315)		(315)		1,417,152				6,390	..06/15/2028
88033G-DL-1	Tenet Healthcare Corp 1st Lien 4.250% 06/01/29		..01/20/2023	Tax Free Exchange		888,797	1,067,000	884,276	887,645		1,152		1,152		888,797				6,172	..06/01/2029
89173F-AA-8	Towd Point Mortgage Tr RMBS Ser 2017-1 CI A1 2.750% 10/25/56		..12/01/2023	Paydown		442,363	442,363	434,207	440,696		1,667		1,667		442,363				6,568	..10/25/2056
89173U-AA-5	Towd Point Mortgage Tr RMBS Ser 2017-4 CI A1 2.750% 06/25/57		..12/01/2023	Paydown		71,540	71,540	74,292	72,759		(1,220)		(1,220)		71,540				1,064	..06/25/2057
89175V-AA-1	Towd Point Mortgage Tr RMBS Ser 2018-2 CI A1 3.250% 03/25/58		..12/01/2023	Paydown		282,430	282,430	301,659	292,033		(9,604)		(9,604)		282,430				4,898	..03/25/2058
89178B-AA-2	Towd Point Mortgage Tr RMBS Ser 2019-4 CI A1 2.900% 07/25/59		..12/01/2023	Paydown		33,003	33,003	35,086	34,202		(1,199)		(1,199)		33,003				527	..07/25/2059
891906-AB-5	Global Payments Inc Sr Nt 3.750% 06/01/23		..06/01/2023	Maturity		400,000	400,000	431,004	401,992		(1,992)		(1,992)		400,000				7,500	..06/01/2023
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
89236T-GW-9	Toyota Motor Credit Corp Sr Nt 2.900% 03/30/23		..03/30/2023	Maturity		300,000	300,000	318,585	301,706		(1,706)		(1,706)		300,000				4,350	..03/30/2023
89236T-HF-5	Toyota Motor Credit Corp Sr Nt 0.500% 08/14/23		..08/14/2023	Various		3,000,000	3,000,000	2,997,690	2,999,520		480		480		3,000,000				15,000	..08/14/2023
89612L-AA-4	Tricon American Homes RMBS Ser 2019-SFR1 CI A 2.750% 03/17/38		..11/01/2023	Paydown		37,074	37,074	37,072	37,045		29		29		37,074				644	..03/17/2038
90139#-AA-1	Twin Brook Cap XIII WSPV 8.516% 01/20/27		..11/16/2023	Redemption 100.0000		862,298	862,298	862,298	862,298						862,298				36,156	..01/20/2027

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date
902494-BG-6	Tyson Foods Inc Sr Nt 3.550% 06/02/27 ...		..04/26/2023	Barclays Capital Inc		..4,794,050	5,000,000	4,684,140	4,823,405		..11,731		..11,731		..4,835,137		..(41,087)	..(41,087)	..71,986	..06/02/2027
90783R-AA-2	Union Pacific RR PTC Ser 2002-1 6.061% 01/17/23		..01/17/2023	Redemption		..470,362	470,362	541,890	471,163		..(801)		..(801)		..470,362				..14,270	..01/17/2023
90783T-AA-8	Union Pacific RR PTC Ser 2004-1 5.404% 07/02/25		..01/02/2023	Redemption		..6,559	6,559	6,559	6,559						..6,559				..177	..07/02/2025
90783X-AA-9	Union Pacific RR PTC Ser 2007-3 6.176% 01/02/31		..08/10/2023	Redemption		..36,571	36,571	36,571	36,571						..36,571				..1,174	..01/02/2031
90931C-AA-6	United Air Lines LBASS EETC Ser 2019-1 CI AA 4.150% 08/25/31		..08/25/2023	Redemption		..1,164,560	1,164,560	1,195,993	1,190,556		..(25,995)		..(25,995)		..1,164,560				..36,247	..08/25/2031
90931E-AA-2	United Air Lines LBASS EETC Ser 2019-1 CI A PTT 4.550% 02/25/33		..08/25/2023	Redemption		..383,609	383,609	387,249	386,739		..(3,130)		..(3,130)		..383,609				..13,091	..02/25/2033
90931G-AA-7	United Airlines Inc 1st Lien 5.875% 10/15/27		..10/15/2023	Redemption		..2,581,198	2,581,198	2,876,737	2,815,481		..(234,283)		..(234,283)		..2,581,198				..94,778	..10/15/2027
90931V-AA-4	United Air Lines PTC Ser 2018-1 A 3.700% 09/01/31		..09/01/2023	Redemption		..991,304	991,304	991,304	991,304						..991,304				..27,509	..09/01/2031
90932J-AA-0	United Airlines LBASS Ser 2019-2 AA PTT 2.700% 11/01/33		..11/01/2023	Various		..357,377	357,377	357,377	357,377						..357,377				..7,237	..11/01/2033
90932K-AA-7	United Airlines LBASS Ser 2019-2 B PTT 3.500% 11/01/29		..11/01/2023	Redemption		..1,858,736	1,858,736	1,840,326	1,843,023		..15,713		..15,713		..1,858,736				..48,792	..11/01/2029
90932M-AA-3	United Airlines LBASS Ser 2019-2 A PTT 2.900% 11/01/29		..11/01/2023	Redemption		..768,000	768,000	768,000	768,000						..768,000				..16,704	..11/01/2029
90932N-AA-1	United Airlines LBASS PTC Ser 2018-1 CI B 4.600% 09/01/27		..09/01/2023	Redemption		..1,239,625	1,239,625	1,239,625	1,239,625						..1,239,625				..42,767	..09/01/2027
90932V-AA-3	United Air PTC Ser 2020-1 CI B PTT 4.875% 01/15/26		..10/15/2023	Redemption		..539,000	539,000	569,167	560,696		..(21,695)		..(21,695)		..539,000				..16,423	..01/15/2026
90933J-AA-9	United Airlines LBASS Ser 2016-2 B PTT 3.650% 04/07/27		..10/07/2023	Redemption		..1,199,074	1,199,074	1,199,074	1,199,074						..1,199,074				..32,825	..04/07/2027
91324P-BZ-4	UnitedHealth Group Inc Sr Nt 2.750% 02/15/23		..02/15/2023	Maturity		..9,000,000	9,000,000	9,128,930	9,001,728		..(1,728)		..(1,728)		..9,000,000				..123,750	..02/15/2023
91741@-AA-9	US Govt Ft Collins Tr GSA CTL APHIS Ls 5.400% 12/15/26		..12/15/2023	Redemption		..303,863	303,863	303,863	303,863						..303,863				..8,960	..12/15/2026
91838*-AA-5	VA Springfield CTL Ls Fin Tr 3.880% 06/21/38		..12/21/2023	Redemption		..281,810	281,810	281,810	281,810						..281,810				..5,958	..06/21/2038
91860@-AA-4	VA Sheffield 2021 Lease Financ Sr Nt 2.850% 05/20/41		..12/20/2023	Redemption		..285,199	285,199	285,199	285,199						..285,199				..4,422	..05/20/2041
92538N-AA-5	Verus Securitization Trust RMBS Ser 2022-4 CI A1 4.474% 04/25/67		..12/01/2023	Paydown		..113,321	113,321	113,321	113,289		..32		..32		..113,321				..2,845	..04/25/2067
92538U-AA-9	Verus Securitization Trust RMBS Ser 22-3 CI A1 4.130% 02/25/67		..12/01/2023	Paydown		..510,080	510,080	508,740	508,733		..1,347		..1,347		..510,080				..11,966	..02/25/2067
92538U-AB-7	Verus Securitization Trust RMBS Ser 22-3 CI A2 4.130% 02/25/67		..12/01/2023	Paydown		..678,031	678,031	673,703	673,940		..4,092		..4,092		..678,031				..15,905	..02/25/2067
92538W-AB-3	Verus Securitization Trust RMBS Ser 2022-1 CI A2 3.032% 01/25/67		..12/01/2023	Paydown		..115,673	115,673	115,673	115,653		..21		..21		..115,673				..1,953	..01/25/2067
92538W-AC-1	Verus Securitization Trust RMBS Ser 2022-1 CI A3 3.288% 01/25/67		..12/01/2023	Paydown		..103,583	103,583	103,583	103,563		..21		..21		..103,583				..1,897	..01/25/2067
92837K-AA-9	Visio RMBS Ser 2020-1 CI A1 1.545% 08/25/55		..12/01/2023	Paydown		..731,685	731,685	731,675	730,993		..692		..692		..731,685				..5,864	..08/25/2055
92922F-EB-0	Washington Mutual Mtg RMBS Ser 2003-AR10 CI A7 5.880% 10/25/33		..12/01/2023	Paydown		..17,311	17,311	17,056	17,173		..139		..139		..17,311				..428	..10/25/2033
93934F-QM-2	Washington Mutual MSC Mtg PT RMBS Ser 2005-8 CI 1A8 5.500% 10/25/35		..12/01/2023	Paydown		..2,753	5,140	5,182	5,159		..(3)		..(3)		..5,156		..(2,403)	..(2,403)	..168	..10/25/2035
94978#-AU-1	Wells Fargo Bank Northwest NA CTL MWRA Ls Bkd Ln 7.380% 05/15/32		..12/15/2023	Redemption		..61,143	61,143	64,016	62,330		..(1,187)		..(1,187)		..61,143				..2,472	..05/15/2032
95002X-BA-2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C57 CI A1 0.903% 08/15/53		..12/01/2023	Paydown		..290,295	290,295	290,288	290,243		..52		..52		..290,295				..1,542	..08/15/2053
96188#-AA-6	WETT Holdings LLC Sr Sec Nt 4.310% 12/18/24		..12/31/2023	Various		..266,667	266,667	266,667	266,667						..266,667				..7,183	..12/18/2024

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	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
976656-CN-6	Wisconsin Electric Power Co Sr Nt 4.750% 09/30/32 Zeneca Wilmington Gtd Deb 7.000% 11/15/23		.05/02/2023	Various		10,065,200	10,000,000	9,993,789	9,993,958			246	246		9,994,204		70,996	70,996	291,333	09/30/2032
98934K-AB-6			.11/15/2023	Maturity		500,000	500,000	593,395	506,524		(6,524)		(6,524)		500,000				35,000	11/15/2023
98978V-AB-9	Zoetis Inc Sr Nt 3.250% 02/01/23		.02/01/2023	Maturity		876,000	876,000	926,505	876,000						876,000				14,235	02/01/2023
00908P-AA-5	Air Canada LBASS EETC Ser 2017-1AA 3.300% 07/15/31	A	.07/15/2023	Redemption	100.0000	435,200	435,200	435,200	435,200						435,200				10,771	07/15/2031
00908P-AB-3	Air Canada LBASS PTT Ser 2017-1A 3.550% 07/15/31	A	.07/15/2023	Redemption	100.0000	444,416	444,416	442,158	442,422		1,994		1,994		444,416				11,833	07/15/2031
00909U-AA-3	Air Canada LBASS EETC Ser 2020-2B 9.000% 10/01/25	A	.10/01/2023	Redemption	100.0000	255,298	255,298	284,338	277,061		(21,763)		(21,763)		255,298				17,233	10/01/2025
775109-AY-7	Rogers Communications Inc Sr Nt 4.100% 10/01/23	A	.10/01/2023	Maturity		3,000,000	3,000,000	3,101,160	3,009,500		(9,500)		(9,500)		3,000,000				123,000	10/01/2023
775109-CC-3	Rogers Communications Inc Sr Nt 3.800% 03/15/32	A	.07/27/2023	Tax Free Exchange		11,761	13,000	11,666	11,697		64		64		11,761				428	03/15/2032
000000-00-0	Kazmunaygas National Co Sr Nt 4.750% 04/24/25	D	.04/26/2023	Call	100.1850	2,003,700	2,000,000	1,968,000	1,974,855		3,247		3,247		1,978,102		21,898	21,898	51,200	04/24/2025
000000-00-0	Yili Holding Investment Sr Nt 1.625% 11/19/25	D	.10/05/2023	Various		1,833,400	2,000,000	1,973,800	1,981,283		4,916		4,916		1,986,200		(152,800)	(152,800)	28,979	11/19/2025
000000-00-0	HKT Capital NO 4 LTD Sr Nt 3.000% 07/14/26	D	.10/30/2023	Various		5,717,138	6,140,000	5,917,001	5,946,017		43,422		43,422		5,989,438		(272,300)	(272,300)	238,948	07/14/2026
000000-00-0	CK Hutchison Holdings Ltd Sr Nt 3.625% 04/11/29	D	.10/09/2023	Direct		4,941,035	5,500,000	5,013,200	5,026,399		50,416		50,416		5,076,815		(135,780)	(135,780)	199,929	04/11/2029
000000-00-0	CK Hutchison International 19 CK Hutchison International 19 2.750% 09/06/29	D	.10/05/2023	Direct		4,609,005	5,420,000	4,948,081	4,984,594		44,351		44,351		5,028,945		(419,940)	(419,940)	163,127	09/06/2029
000000-00-0	China Mengniu Dairy Company Li Sr Nt 2.500% 06/17/30	D	.11/01/2023	Various		12,717,855	15,750,000	12,761,202	12,837,078		270,953		270,953		13,108,030		(390,175)	(390,175)	345,022	06/17/2030
000000-00-0	Lenova Group LTD Sr Nt 3.421% 11/02/30	D	.10/10/2023	Direct		486,642	600,000	617,550	615,444		(1,423)		(1,423)		614,021		(127,379)	(127,379)	19,386	11/02/2030
000000-00-0	Bank of America BISO Dealer		.08/02/2023			893,500	1,000,000	900,000	904,983		5,743		5,743		910,726		(17,226)	(17,226)	39,479	01/15/2031
000000-00-0	Codelco Inc Sr Nt 3.750% 01/15/31 Xiaomi Best Time Intl Sr Nt 2.875%	D	.10/31/2023	Various		3,635,404	4,950,000	3,900,765	3,950,901		74,995		74,995		4,025,896		(390,492)	(390,492)	181,053	07/14/2031
000000-00-0	HKT Capital No 6 LTD Sr Nt 3.000% 01/18/32	D	.10/30/2023	Various		14,278,936	17,850,000	14,923,440	15,018,512		201,054		201,054		15,219,566		(940,630)	(940,630)	671,340	01/18/2032
000000-00-0	ACWA Power Mgmt Invst Sec Nt 5.950% 12/15/39	D	.12/15/2023	Redemption	100.0000	41,535	41,535	49,946	48,773		(7,238)		(7,238)		41,535				2,421	12/15/2039
00131L-AK-1	AIA Group LTD Sub Nt 3.200% 09/16/40	D	.11/02/2023	Direct		3,092,386	4,750,000	4,189,900	4,198,623		17,446		17,446		4,216,068		(1,123,682)	(1,123,682)	172,639	09/16/2040
00131M-AE-3	AIA GROUP LTD Sr Nt 4.500% 03/16/46	D	.10/30/2023	Various		2,356,950	3,000,000	3,572,700	3,557,780		(13,898)		(13,898)		3,543,882		(1,186,932)	(1,186,932)	151,875	03/16/2046
01609W-AR-3	Alibaba Group Holding Sr Nt 4.500% 11/28/34	D	.10/27/2023	Direct		718,914	850,000	967,802	959,607		(6,281)		(6,281)		953,326		(234,412)	(234,412)	34,844	11/28/2034
01609W-AT-9	Alibaba Group Holding Sr Nt 3.400% 12/06/27	D	.10/10/2023	Direct		1,677,139	1,825,000	1,984,852	1,951,725		(20,335)		(20,335)		1,931,391		(254,252)	(254,252)	52,743	12/06/2027
01609W-AV-4	Alibaba Group Holding Sr Nt 4.200% 12/06/47	D	.10/31/2023	Various		1,792,990	2,650,000	2,934,557	2,925,946		(6,040)		(6,040)		2,919,907		(1,126,917)	(1,126,917)	100,788	12/06/2047
01609W-AW-2	Alibaba Group Holding Sr Nt 4.400% 12/06/57	D	.10/10/2023	Direct		1,652,305	2,450,000	2,001,650	2,003,223		3,343		3,343		2,006,566		(354,261)	(354,261)	91,929	12/06/2057
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
056752-AU-2	Baidu Inc Sr Nt 2.375% 08/23/31	D	.11/01/2023	Various		7,572,800	10,000,000	9,952,300	9,958,116		3,691		3,691		9,961,807		(2,389,007)	(2,389,007)	283,351	08/23/2031
11042C-AA-8	British Airways PTC Ser 2021-1 A PPT 2.900% 09/15/36	C	.12/15/2023	Redemption	100.0000	828,327	828,327	828,327	828,327						828,327				15,094	09/15/2036
11042T-AA-1	British Airways Plc EETC 3.800% 09/20/31 100.0000	C	.12/20/2023	Redemption	100.0000	629,679	629,679	629,679	629,679						629,679				15,026	09/20/2031
11043X-AA-1	British Airways Plc EETC 3.300% 06/15/34 100.0000	C	.12/15/2023	Redemption	100.0000	242,704	242,704	242,704	242,704						242,704				5,047	06/15/2034
12565W-AC-5	Ck Hutchinson Intlntl 21 Sr Nt 3.125% 04/15/41	D	.10/10/2023	Direct		1,962,539	2,850,000	2,970,071	2,964,418		(3,892)		(3,892)		2,960,526		(997,987)	(997,987)	88,320	04/15/2041

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date
	Rabobank Nederland Sub Nt 4.625% 12/01/23																			
21684A-AA-4	Danone SA Sr Nt 2.589% 11/02/23	D	12/01/2023	Maturity		3,000,000	3,000,000	3,039,014	3,004,376		(4,376)		(4,376)		3,000,000				138,750	12/01/2023
23636T-AD-2	DBS Bank Holdings Sub Nt 4.520% 12/11/28	D	11/02/2023	Maturity		507,500	507,500	535,270	514,223		(6,723)		(6,723)		507,500				13,139	11/02/2023
24023N-AA-0	Heineken NV Sr Nt 2.750% 04/01/23	C	12/11/2023	Call 100.0000		1,950,000	1,950,000	2,045,609	1,998,329		(48,329)		(48,329)		1,950,000				88,140	12/11/2028
423012-AD-5	Heineken NV Sr Nt 2.750% 04/01/23	C	03/28/2023	Deutsche Bank Capital		2,298,643	2,300,000	2,295,653	2,299,882		114		114		2,299,996		(1,353)	(1,353)	31,274	04/01/2023
423012-AD-5	Heineken NV Sr Nt 2.750% 04/01/23	C	04/01/2023	Maturity		2,700,000	2,700,000	2,694,897	2,699,862		138		138		2,700,000				37,125	04/01/2023
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
47215P-AF-3	JD Com Inc Sr Nt 4.125% 01/14/50	D	11/07/2023	Various		3,251,509	4,840,000	4,382,311	4,384,041		5,583		5,583		4,389,623		(1,138,114)	(1,138,114)	254,778	01/14/2050
526250-AD-7	Lenovo Group Ltd Sr Nt 5.831% 01/27/28	D	10/10/2023	Direct		4,897,500	5,000,000	5,000,000	5,000,000						5,000,000		(102,500)	(102,500)	352,290	01/27/2028
80007R-AL-9	Sands China LTD Sr Nt 4.875% 06/18/30	D	10/10/2023	Direct		7,680,400	9,100,000	9,996,350	9,862,327		(71,140)		(71,140)		9,791,186		(2,110,786)	(2,110,786)	385,044	06/18/2030
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
	Sweihan PV Power Co Sec Nt 3.625%																			
	01/31/49	D	07/31/2023	Redemption 100.0000		174,195	174,195	164,905	165,202		8,993		8,993		174,195				3,699	01/31/2049
870674-AA-6	Tencent Holdings LTD Sr Nt 2.880%																			
	04/22/31	D	11/01/2023	Direct		3,826,884	4,775,000	4,969,820	4,946,114		(15,309)		(15,309)		4,930,805		(1,103,922)	(1,103,922)	138,628	04/22/2031
88032X-BA-1	Tencent Holdings LTD Sr Nt 3.680%																			
	04/22/41	D	10/30/2023	Direct		3,179,243	4,675,000	5,012,535	4,995,716		(10,974)		(10,974)		4,984,742		(1,805,499)	(1,805,499)	172,717	04/22/2041
88032X-BB-9	Tencent Holdings LTD Sr Nt 3.940%																			
	04/22/61	D	11/02/2023	Direct		1,613,829	2,650,000	1,950,665	1,952,558		4,435		4,435		1,956,992		(343,163)	(343,163)	106,557	04/22/2061
88032X-BD-5	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
902613-AB-4	UBS AG London BRH Sr Nt 4.500% 06/26/48	D	10/23/2023	Tax Free Exchange		19,949,075	20,000,000	19,943,725	19,948,177		898		898		19,949,075				742,500	06/26/2048
902674-XN-5	Weibo Corp Sr Nt 3.375% 07/08/30	D	10/05/2023	Direct		3,047,978	3,950,000	2,924,975	2,949,071		78,520		78,520		3,027,591		20,387	20,387	167,381	07/08/2030
948596-AE-1	Xiaomi Best Time Intl Sr Nt 4.100%																			
	07/14/51	D	11/01/2023	Various		9,217,533	16,600,000	10,560,819	10,570,063		44,462		44,462		10,614,525		(1,396,992)	(1,396,992)	864,416	07/14/2051
BQ4045-89-5	QEnergy Solar (Project Iron) Sr Sec Nt																			
	01/15/24	D	12/31/2023	Redemption 100.0000		1,010,710	1,010,710	1,013,403	985,777					27,626	1,010,710	(2,692)		(2,692)	17,556	12/31/2038
E5311L-AA-9	Fortini/CDPO Iberia 2.300% 12/31/38	B	12/31/2023	Redemption 100.0000		294,898	294,898	299,341	287,626					11,715	294,898	(4,442)		(4,442)	5,120	12/31/2038
E5311L-AB-7	Fortini/Iberia 2.300% 12/31/38	B	12/31/2023	Redemption 100.0000		294,898	294,898	299,341	287,626					11,715	294,898	(4,442)		(4,442)	5,120	12/31/2038
E16678-38-3	Mega Advance Invsetments Sr Nt 6.375%																			
	05/12/41	D	11/02/2023	Direct		2,062,431	2,100,000	2,898,420	2,864,954		(25,205)		(25,205)		2,839,749		(777,318)	(777,318)	131,644	05/12/2041
Comision Federal De Electric Sr Nt 4.875%																				
	01/15/24	D	12/01/2023	Call 100.0000		1,333,000	1,333,000	1,324,669	1,326,515		5,711		5,711		1,332,226		774	774	89,533	01/15/2024
EJ8914-85-9	Midland Motorways Grp Ltd (M6) Sr Sec Nt (GBP) 3.120% 12/31/42	D	12/31/2023	Redemption 100.0000		646,834	935,301	980,578	888,247					92,331	935,301	(333,744)		(333,744)	25,037	12/31/2042
G6076#-AA-3	Viridor Energy Group Limited Sr Secured Nt 2.900% 03/31/43	B	09/30/2023	Redemption 100.0000		468,120	468,120	505,200	459,698					45,502	468,120	(37,080)		(37,080)	8,397	03/31/2043
G9369#-AA-7	Rotterdam World Gateway BV Sr Sec Nt 2.470% 03/31/36	B	12/31/2023	Redemption 100.0000		1,076,261	1,076,261	1,204,420	1,049,859					154,561	1,076,261	(128,159)		(128,159)	19,981	03/31/2036
N7591#-AA-9	Bank of America BISO																			
	08/02/2023	D	08/02/2023	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
P3143N-AY-0	CODELCO INC Sr Nt 3.625% 08/01/27	D	12/31/2023	Redemption 100.0000		1,027,838	1,027,838	1,027,838	1,027,838						1,027,838				47,723	06/30/2037
P3596#-AA-1	EVM Energia del Valle de MX Sr Sec Nt 6.190% 06/30/37	D	07/12/2023	Redemption 100.0000		625,859	625,859	625,859	625,859						625,859				20,278	01/12/2034
Q0458#-AF-6	AquaSure Finance Pty Ltd Sr Sec Nt 4.320%	D	10/08/2023	Redemption 100.0000		52,758,848	52,758,848	49,684,298	51,919,957					(2,235,659)	52,758,848				398,329	10/08/2023
Q1297#-AH-1	CSL Finance Pty Ltd Sr Nt Ser A 0.755%	B	03/31/2023	Maturity		7,670	7,670	7,670	7,670						7,670				60	12/31/2034
Q3974#-AA-6	GIP Capricorn Finco Pty Ltd Sec Nt 3.110%	D	12/31/2023	Redemption 100.0000		1,117,915	1,117,915	1,117,915	1,117,915						1,117,915				27,403	03/31/2036
Q3974#-AA-6	GIP Titanium Finco Pty Ltd. Sr Nt 2.800%	D	12/31/2023	Redemption 100.0000		447,326	447,326	476,171	455,767					20,403	447,326	(28,845)		(28,845)	7,850	06/30/2042
Q3974#-AA-6	TEC Hedland Pty Sr Sec Nt 4.070% 06/30/42	B	10/18/2023	Redemption 100.0000		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,122,188	12/03/2026
Q8806#-AA-7	Akelius Residential Property A Sr Nt 5.130% 12/03/26	D	10/18/2023	Call 100.0000		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,122,188	12/03/2026
W1004#-AB-3		D	10/18/2023	Call 100.0000		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,122,188	12/03/2026

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	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
Y5008*-AA-2	Knausen Holding LLC Sec Nt 5.690% 07/15/27	D	10/15/2023	Redemption		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				106,708	07/15/2027
Y77108-AA-9	Xiaomi Best Time Intl Sr Nt 3.375% 04/29/30	D	10/31/2023	Direct		3,755,328	4,725,000	4,955,580	4,920,231		(20,336)		(20,336)		4,899,895		(1,144,567)	(1,144,567)	156,069	04/29/2030
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					1,140,407,679	1,185,735,083	1,163,925,399	1,162,635,238	369	(863,497)	30,673	(893,801)	(1,883,521)	1,162,685,975	2,539,588	(22,277,236)	(19,737,648)	34,941,903	XXX
000000-00-0	Hudson Technologies Inc ABL Term Ln Nt 1 12.820% 05/02/27		07/31/2023	Redemption		703,125	703,125	703,125	703,125						703,125				51,140	05/02/2027
000000-00-0	Hudson Technologies Inc Term Ln Nt 1 12.841% 05/02/27		08/21/2023	Redemption		1,491,211	1,491,211	1,491,211	1,491,211						1,491,211				121,410	05/02/2027
000000-00-0	Wellsky (Project Ruby) 1st Lien Term Ln Nt 1 11.098% 03/10/28		12/29/2023	Redemption		30,000	30,000	30,000	30,000						30,000				2,023	03/10/2028
000000-00-0	Enercon Services Inc Term Ln Nt 1 10.650% 05/31/28		03/01/2023	Redemption		7,462,500	7,462,500	7,313,250	7,324,125		138,375		138,375		7,462,500				359,330	05/31/2028
00435U-AB-4	Worldwide Express Inc Initial Term Ln Nt 1 9.610% 07/26/28		12/29/2023	Redemption		113,300	113,300	112,344	112,503		797		797		113,300				6,520	07/26/2028
02358@-AA-0	AmerCareRoyal LLC Term Ln Nt 1 11.956% 11/25/25		10/02/2023	Redemption		21,000	21,000	20,591	20,764		236		236		21,000				874	11/25/2025
02358@-AA-0	AmerCareRoyal LLC Term Ln Nt 1 11.956% 11/25/25		07/18/2023	Tax Free Exchange		353,772	357,246	350,291	353,239		533		533		353,772				23,362	11/25/2025
029227-A*-6	American Renal Holdings Inc Term Ln Nt 1 11.717% 01/25/27		12/29/2023	Redemption		50,000	50,000	48,750	49,061		939		939		50,000				3,505	01/25/2027
03957N-AB-2	Archkey Holdings 1st Lien Term Ln Nt 1 10.606% 06/30/28		06/30/2023	Redemption		63,696	63,696	63,059	63,159		537		537		63,696				3,049	06/30/2028
03957N-AB-2	Archkey Holdings 1st Lien Term Ln Nt 1 10.606% 06/30/28		07/31/2023	Tax Free Exchange		10,477,464	10,561,304	10,455,691	10,472,239		5,225		5,225		10,477,464				614,777	06/30/2028
03957N-AB-2	Archkey Holdings 1st Lien Term Ln Nt 5 10.895% 06/30/28		04/28/2023	Tax Free Exchange		6,117,243	6,162,500	6,108,414	6,111,336		5,907		5,907		6,117,243				202,819	06/30/2028
040094-AA-2	Ares PCS APCS CI A Nt 1 3.834% 11/10/33 12/03/27		11/29/2023	Redemption		8,425	8,425	8,425	8,425						8,425				798	11/10/2033
05462@-AA-6	AxiomSL Group Term Loan Nt 1 11.217% 12/03/27		11/01/2023	Redemption		3,266,940	3,266,940	3,234,271	3,239,779		27,161		27,161		3,266,940				300,187	12/03/2027
08579J-BG-6	Berry Plastics Corp Term Ln Z Nt 1 7.107% 07/01/26		12/11/2023	Redemption		580,009	580,009	580,486	580,339		(330)		(330)		580,009				32,119	07/01/2026
09032@-AB-7	Boats Group LLC Term Ln Nt 1 12.369% 02/18/26		12/29/2023	Redemption		20,000	20,000	19,500	19,571		429		429		20,000				1,886	02/18/2026
09788H-AN-1	Advanced Infusion Solutions Last Out Term Ln Nt 1 10.958% 06/27/24		12/05/2023	Redemption		4,713,568	4,713,568	4,616,730	4,678,098		35,470		35,470		4,713,568				462,003	06/27/2024
10139#-AA-7	Bottomline Technologies Inc Term Ln Nt 2 10.860% 05/14/29		12/29/2023	Redemption		30,000	30,000	30,000	30,000						30,000				1,983	05/14/2029
12745#-AA-9	Spectrum Auto (CC SAG Acq) New Term Ln Nt 1 11.106% 06/29/28		12/29/2023	Redemption		21,251	21,251	20,933	21,029		222		222		21,251				1,455	06/29/2028
12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 7 11.098% 06/29/28		06/30/2023	Redemption		602	602	602	602						602				24	06/29/2028
12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 7 11.098% 06/29/28		09/29/2023	Tax Free Exchange		119,887	119,887	119,887	119,887						119,887				9,903	06/29/2028
12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 1 11.106% 06/29/28		12/29/2023	Redemption		3,723	3,723	3,723	3,723						3,723				276	06/29/2028
12749#-AA-5	CPI Buyer LLC Term Ln Nt 1 11.148% 11/01/28		12/29/2023	Redemption		22,835	22,835	22,835	22,835						22,835				1,537	11/01/2028
12749#-AB-3	CPI Buyer LLC Delayed Draw Term Ln Nt 1 11.150% 11/01/28		12/29/2023	Redemption		691	691	691	691						691				50	11/01/2028
12749#-AB-3	CPI Buyer LLC Delayed Draw Term Ln Nt 2 11.187% 11/01/28		12/29/2023	Redemption		720	720	720	720						720				48	11/01/2028
14078@-AA-4	Capstone Logistics Acq 1st Lien Term Ln Nt 1 10.206% 11/12/27		12/29/2023	Redemption		50,019	50,019	49,557	49,767		252		252		50,019				3,073	11/12/2027

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	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
14078@-AB-2	Capstone Logistics Acq Delayed Draw Term Ln Nt 1 10.206% 11/12/27		12/29/2023	Redemption		2,912	2,912	2,912	2,912						2,912				179	11/12/2027
14173@-AA-8	CarePathrx Midco Inc Term Ln Nt 1 5.425% 05/14/26		07/13/2023	Redemption		2,810,840	2,810,840	2,740,569	2,772,471		38,369		38,369		2,810,840				106,853	05/14/2026
14880B-AH-4	Catalent Pharma Solutions Inc Term Ln B-3 Nt 1 7.357% 02/22/28		12/29/2023	Redemption		48,496	48,496	48,522	48,508		(11)		(11)		48,496				2,218	02/22/2028
28259H-AC-5	EisnerAmper Term Ln B Nt 1 10.356% 07/28/28		11/07/2023	Guggenheim Securities LLC		2,536,857	2,542,188	2,430,331	2,439,223		9,954		9,954		2,449,177		87,680	87,680	225,938	07/28/2028
28259H-AC-5	EisnerAmper Term Ln B Nt 1 10.356% 07/28/28		12/29/2023	Redemption		22,404	22,404	21,418	21,496		907		907		22,404				1,352	07/28/2028
28259H-AD-3	EisnerAmper Term Ln B Add On Nt 1 10.606% 07/28/28		05/02/2023	Guggenheim Securities LLC		617	617	598	599		1		1		599		17	17	21	07/28/2028
28259H-AD-3	EisnerAmper Term Ln B Add On Nt 1 10.606% 07/28/28		12/29/2023	Redemption		19,995	19,995	19,396	19,413		582		582		19,995				1,302	07/28/2028
28414B-AF-3	Elanco Animal Health Inc Term Ln Nt 1 7.193% 08/01/27		12/29/2023	Redemption		65,000	65,000	65,312	65,221		(221)		(221)		65,000				2,698	08/01/2027
29279U-AB-2	Endure Digital Inc Term Ln Nt 1 8.976% 02/10/28		12/29/2023	Redemption		110,000	110,000	109,450	109,562		438		438		110,000				6,464	02/10/2028
29286J-AB-8	Engineered Components Sys Initial Term Ln Nt 1 11.471% 08/02/28		09/01/2023	Redemption		12,065,796	12,065,796	11,824,712	11,855,933		209,863		209,863		12,065,796				946,148	08/02/2028
30068*-AB-2	Excelitas Term Ln Nt 1 10.369% 08/13/29		12/29/2023	Redemption		42,714	42,714	42,177	42,204		510		510		42,714				2,904	08/13/2029
31570*-AA-3	Fiberlight Term Ln Nt 1 12.972% 08/21/25		04/18/2023	Redemption		1,014,795	1,014,795	1,005,321	1,007,408		7,387		7,387		1,014,795				49,337	08/21/2025
31570*-AB-1	Fiberlight Incremental DD Term Ln Nt 1 11.955% 08/21/25		04/20/2023	Redemption		615,038	615,038	615,038	615,038						615,038				34,927	08/21/2025
31570*-AB-1	Fiberlight Incremental DD Term Ln Nt 4 14.470% 08/21/25		01/31/2023	Redemption		526	526	526	526						526				84	08/21/2025
31570*-AB-1	Fiberlight Incremental DD Term Ln Nt 4 14.470% 08/21/25		02/28/2023	Tax Free Exchange		210,000	210,000	210,000	210,000						210,000				6,475	08/21/2025
31570*-AB-1	Fiberlight Incremental DD Term Ln Nt 2 14.470% 08/21/25		04/20/2023	Redemption		174,436	174,436	174,436	174,436						174,436				7,438	08/21/2025
31570*-AB-1	Fiberlight Incremental DD Term Ln Nt 6 14.472% 08/21/25		04/20/2023	Redemption		63,158	63,158	63,158	63,158						63,158				2,733	08/21/2025
33939N-AC-0	Flexsys Inc Term Ln Nt 1 10.598% 11/01/28		12/29/2023	Redemption		55,000	55,000	53,900	54,034		966		966		55,000				3,577	11/01/2028
34068G-AH-5	Florida Food Products New Term Ln Nt 1 10.356% 10/18/28		12/29/2023	Redemption		30,000	30,000	28,200	28,291		1,709		1,709		30,000				1,748	10/18/2028
36198@-AA-2	TPC Broadband Holdings Term Ln Nt 1 11.639% 06/01/25		05/09/2023	Redemption		3,224,394	3,224,394	3,224,394	3,224,394						3,224,394				190,657	06/01/2025
36198@-AC-8	TPC Broadband Holdings Delayed Draw Term Ln Nt 1 11.639% 06/01/25		05/09/2023	Redemption		1,116,079	1,116,079	1,103,861	1,108,433		7,647		7,647		1,116,079				65,994	06/01/2025
36198@-AC-8	TPC Broadband Holdings Delayed Draw Term Ln Nt 5 11.639% 06/01/25		05/09/2023	Redemption		290,798	290,798	290,798	290,798						290,798				17,195	06/01/2025
36457W-AD-3	Galway Insurance Hold Inc Term Ln Nt 1 10.698% 09/29/28		12/29/2023	Redemption		46,181	46,181	46,181	46,181						46,181				3,006	09/29/2028
38362*-AA-0	GovCIO Buyer Com Term Ln Nt 1 10.355% 08/18/27		12/29/2023	Redemption		101,004	101,004	101,004	101,004						101,004				4,680	08/18/2027
40178@-AA-8	Guidehouse Inc Term Ln Nt 1 11.706% 10/16/28		09/29/2023	Redemption		22,474	22,474	22,474	22,474						22,474				1,261	10/16/2028
404122-BH-5	HCA Inc Term Ln B-14 Nt 1 7.220% 06/30/28		01/04/2023	Redemption		4,925,000	4,925,000	4,952,703	4,949,405		(24,405)		(24,405)		4,925,000				4,196	06/30/2028
41755@-AA-7	Harvest Hill Beverage Company New Term Ln A-1 11.610% 08/28/26		02/28/2023	Redemption		3,823,259	3,823,259	3,727,677	3,757,470		65,789		65,789		3,823,259				97,853	08/28/2026
41781@-AE-7	Harvey Tool Co LLC New Term Ln Nt 1 10.998% 10/26/27		12/29/2023	Redemption		16,448	16,448	16,448	16,448						16,448				1,099	10/26/2027

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date
41781@-AF-4	Harvey Tool Co LLC 2021 Delayed Draw Term Ln Nt 1 10.863% 10/26/27		09/29/2023	Redemption		666	666	666	666						666				54	10/26/2027
44958@-A*-3	IG Investments Holdings LLC Term Ln Nt 2 11.448% 09/22/28		09/29/2023	Redemption		9,971	9,971	9,792	9,805		165		165		9,971				545	09/22/2028
44958@-A*-3	IG Investments Holdings LLC Term Ln Nt 2 11.448% 09/22/28		10/31/2023	Tax Free Exchange		505,517	513,268	504,084	504,752		765		765		505,517				48,146	09/22/2028
44958@-A*-3	IG Investments Holdings LLC Term Ln Nt 1 11.456% 09/22/28		07/31/2023	Tax Free Exchange		11,233	11,414	11,186	11,223		10		10		11,233				1,021	09/22/2028
45252@-A-3	Immucor Inc 1st Lien Term Ln Nt 1 11.360% 07/02/25		03/14/2023	Redemption		4,429,455	4,429,455	4,340,866	4,379,055		50,400		50,400		4,429,455				95,419	07/02/2025
45778@-AG-9	Innophos Holdings Term Ln Nt 1 8.606% 02/07/27		12/29/2023	Redemption		130,000	130,000	129,350	129,564		436		436		130,000				6,721	02/07/2027
46658@-AB-1	JFK Nt Inc Term Loan 7.320% 06/10/27		12/06/2023	Redemption		40,000,000	40,000,000	39,800,000	39,848,667		151,333		151,333		40,000,000				2,639,037	06/10/2027
552462-B#-9	Lytx Delayed Draw Term Ln Nt 3 12.223% 02/28/26		02/28/2023	Tax Free Exchange		252,282	252,282	252,282	252,282						252,282				5,538	02/28/2026
55340#-AG-4	MB2 Dental Solutions LLC 1st Lien Delayed Draw TL Nt 1 11.390% 01/29/27		03/31/2023	Tax Free Exchange		726,411	733,333	726,000	726,006		406		406		726,411				20,240	01/29/2027
55340#-AG-4	MB2 Dental Solutions LLC Tranche 3 DD Term Ln Nt 1 11.448% 11/25/28		12/29/2023	Redemption		7,999	7,999	7,999	7,999						7,999				451	11/25/2028
55392*-AA-8	MBS Services 1st Lien Term Ln Nt 1 10.890% 02/26/26		12/29/2023	Redemption		263,440	263,440	258,297	261,477		1,963		1,963		263,440				27,674	02/26/2026
56658@-AH-8	Margaritaville Holdings LLC Term Ln Nt 1 10.098% 06/17/27		11/09/2023	Redemption		165,616	165,616	165,616	165,616						165,616				12,093	06/17/2027
67052*-AE-6	Aceto Corp 1st Lien Term Ln Nt 1 11.198% 04/29/25		10/31/2023	Redemption		2,970,000	2,970,000	2,910,600	2,927,554		42,447		42,447		2,970,000				299,597	04/29/2025
67098@-AG-5	OIS Management Services Term Ln Nt 1 11.198% 11/16/28		12/28/2023	Redemption		75,000	75,000	73,500	73,523		1,477		1,477		75,000				5,858	11/16/2028
67778@-AA-5	Oil Changer Inc Term Ln Nt 1 12.272% 02/08/27		12/29/2023	Redemption		21,290	21,290	20,865	20,916		374		374		21,290				1,748	02/08/2027
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 6 12.269% 02/08/27		12/29/2023	Redemption		1,380	1,380	1,380	1,380						1,380				116	02/08/2027
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 4 12.280% 02/08/27		12/29/2023	Redemption		3,333	3,333	3,333	3,333						3,333				251	02/08/2027
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 5 12.294% 02/08/27		12/29/2023	Redemption		2,179	2,179	2,179	2,179						2,179				205	02/08/2027
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 2 12.402% 02/08/27		03/31/2023	Redemption		337	337	337	337						337				18	02/08/2027
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 2 12.402% 02/08/27		04/28/2023	Tax Free Exchange		134,130	134,130	134,130	134,130						134,130				8,194	02/08/2027
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 3 12.480% 02/08/27		06/30/2023	Redemption		4,867	4,867	4,825	4,817		50		50		4,867				208	02/08/2027
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 3 12.480% 02/08/27		09/11/2023	Tax Free Exchange		770,503	776,178	769,541	769,623		880		880		770,503				71,307	02/08/2027
67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 3 12.096% 02/08/27		12/29/2023	Redemption		915	915	915	915						915				77	02/08/2027
67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 5 12.127% 02/08/27		12/29/2023	Redemption		8,468	8,468	8,468	8,468						8,468				641	02/08/2027
67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 6 12.206% 02/08/27		06/30/2023	Redemption		1,543	1,543	1,528	1,528		15		15		1,543				46	02/08/2027
67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 6 12.206% 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
67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 1 12.212% 02/08/27		12/29/2023	Redemption		836	836	836	836						836				112	02/08/2027
67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 4 12.272% 02/08/27		12/29/2023	Redemption		1,093	1,093	1,093	1,093						1,093				98	02/08/2027

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	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
67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 2 12.288% 02/08/27		12/29/2023	Redemption		309	309	309	309						309				23	02/08/2027
69428@-AA-5	Pye Barker Company 1st Lien DD Term Ln Nt 1 11.038% 11/26/27		12/29/2023	Redemption		60,467	60,467	60,143	60,194		273		273		60,467				4,027	11/26/2027
69575E-AG-4	Wesco Group Term Ln B-1 Nt 1 11.156% 10/06/28		12/29/2023	Redemption		30,000	30,000	29,100	29,119		881		881		30,000				2,548	10/06/2028
70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 6 10.880% 10/16/28		08/15/2023	Tax Free Exchange		64,025	64,025	64,025	64,025						64,025				5,539	10/16/2028
70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 3 10.894% 10/16/28		09/29/2023	Redemption		4,661	4,661	4,661	4,661						4,661				307	10/16/2028
70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 3 10.894% 10/16/28		09/29/2023	Tax Free Exchange		35,955	35,955	35,955	35,955						35,955				2,873	10/16/2028
70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 5 11.007% 10/16/28		09/29/2023	Tax Free Exchange		16,006	16,006	16,006	16,006						16,006				1,553	10/16/2028
70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 1 11.019% 10/16/28		03/31/2023	Redemption		2,330	2,330	2,330	2,330						2,330				53	10/16/2028
70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 1 11.019% 10/16/28		12/29/2023	Tax Free Exchange		2,330	2,330	2,330	2,330						2,330				331	10/16/2028
70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 4 11.267% 10/16/28		12/29/2023	Tax Free Exchange		56,492	56,492	56,492	56,492						56,492				6,625	10/16/2028
70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 7 11.279% 10/16/28		09/29/2023	Tax Free Exchange		51,785	51,785	51,785	51,785						51,785				4,357	10/16/2028
72584D-AF-1	Yum Brands New Term Ln B Nt 1 7.223% 03/15/28		12/29/2023	Redemption		22,784	22,784	22,884	22,862		(78)		(78)		22,784				948	03/15/2028
73181@-AA-4	Peach State Labs Inc Sr Sec Term Ln Nt 1 12.463% 08/03/24		06/30/2023	Redemption		59,232	59,232	58,981	59,202		30		30		59,232				2,626	08/03/2024
74276U-AC-9	Unison (Prism Parent) 1st Lien Term Ln Nt 1 12.108% 09/19/28		12/29/2023	Redemption		24,000	24,000	23,460	23,479		521		521		24,000				1,704	09/19/2028
74743*-AA-5	Quail Buyer Inc Term Ln Nt 1 10.721% 10/01/27		12/29/2023	Redemption		42,983	42,983	42,983	42,983						42,983				1,607	10/01/2027
76134#-AA-3	Retail Services WIS Corp Intial Term Ln Nt 1 12.098% 05/20/25		12/29/2023	Redemption		280,836	280,836	275,500	277,035		3,801		3,801		280,836				23,171	05/20/2025
76168J-AS-5	Zurn Water Solutions Inc 1st Lien Term Ln Nt 1 7.356% 10/04/28		10/11/2023	Redemption		422,059	422,059	422,587	422,513		(454)		(454)		422,059				22,770	10/04/2028
78431@-AA-1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1 10.348% 12/15/25		12/29/2023	Redemption		11,645	11,645	11,499	11,611		34		34		11,645				791	12/15/2025
78448*-AA-4	Eyesouth LLC 1st Lien Term Ln B Nt 1 11.207% 10/05/29		12/29/2023	Redemption		25,109	25,109	24,792	24,800		309		309		25,109				2,043	10/05/2029
81727P-AB-2	Sensata Technologies New #2 1st Lien Term Ln B Nt 1 7.222% 09/20/26		05/02/2023	Redemption		5,288,031	5,288,031	5,295,486	5,292,402		(4,371)		(4,371)		5,288,031				76,341	09/20/2026
82890*-AA-9	SimpliSafe Inc Term Ln Nt 1 11.591% 05/02/28		12/29/2023	Redemption		8,889	8,889	8,889	8,889						8,889				675	05/02/2028
8298@-AA-8	SitusAMC Holdings Corp Term Ln Nt 1 11.098% 12/22/27		09/13/2023	Redemption		189,194	189,194	187,302	187,546		1,648		1,648		189,194				9,868	12/22/2027
83549#-AA-8	Sonny's Enterprises LLC Term Ln Nt 1 12.652% 08/31/26		03/31/2023	Redemption		9,909	9,909	9,710	9,773		136		136		9,909				466	08/31/2026
83549#-AA-8	Sonny's Enterprises LLC Term Ln Nt 1 12.652% 08/31/26		05/05/2023	Tax Free Exchange		3,814,799	3,864,332	3,787,045	3,811,290		3,508		3,508		3,814,799				225,901	08/31/2026
83549#-AB-6	Sonny's Enterprises LLC Delayed Draw Term Ln Nt 1 12.652% 08/31/26		03/31/2023	Redemption		1,524	1,524	1,524	1,524						1,524				48,946	08/31/2026
83549#-AB-6	Sonny's Enterprises LLC Delayed Draw Term Ln Nt 1 12.652% 08/31/26		05/03/2023	Tax Free Exchange		596,037	596,037	596,037	596,037						596,037				34,975	08/31/2026
88233F-AK-6	Vistra Operations Co LLC Incremental Term Ln Nt 1 7.106% 12/31/25		09/29/2023	Redemption		76,650	76,650	76,187	76,364		286		286		76,650				2,451	12/31/2025
88233F-AK-6	Vistra Operations Co LLC Incremental Term Ln Nt 1 7.106% 12/31/25		12/29/2023	Tax Free Exchange		7,644,739	7,665,335	7,617,745	7,635,918		8,820		8,820		7,644,739				606,576	12/31/2025

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	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
88233F-AK-6	Vistra Operations Co LLC Incremental Term Ln Nt 2 7.223% 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
88906Q-AC-6	Therm-O-Disc aka Token Buyer Term Ln Nt 1 11.506% 05/26/29		06/30/2023	100.0000		45,000	45,000	41,400	41,594		3,406		3,406		45,000				77,628	05/26/2029
88906Q-AC-6	Therm-O-Disc aka Token Buyer Term Ln Nt 1 11.506% 05/26/29		04/28/2023	Tax Free Exchange		8,277,842	8,932,500	8,217,900	8,256,436		21,407		21,407		8,277,842				242,282	05/26/2029
90230#-AA-7	Playon Sports Inc Term Ln Nt 1 11.848% 03/14/29		10/31/2023	100.0000		15,766	15,766	15,766	15,766						15,766				778	03/14/2029
90230#-AC-3	Playon Sports Inc Delayed Draw Term Ln Nt 1 11.848% 03/14/29		10/31/2023	100.0000		3,660	3,660	3,660	3,660						3,660				240	03/14/2029
90385K-AK-7	Ultimate Software Group Inc New Incremental Term Ln Nt 1 8.664% 05/03/26		12/29/2023	100.0000		67,500	67,500	67,599	67,578		(78)		(78)		67,500				4,651	05/03/2026
91823C-AC-1	V Global Hlds aka Vertellus Initial Term Ln Nt 1 11.366% 12/22/27		09/29/2023	100.0000		49,500	49,500	49,500	49,500						49,500				2,508	12/22/2027
L7574*-AA-6	Surgical Specialists LLC Delayed Draw Term Ln Nt 1 12.283% 01/31/28		12/29/2023	100.0000		7,590	7,590	7,401	7,439		151		151		7,590				703	01/31/2028
L7574*-AB-4	Surgical Specialists LLC Term Ln Nt 1 12.283% 01/31/28		12/29/2023	100.0000		3,120	3,120	3,042	3,058		62		62		3,120				289	01/31/2028
N7844#-AA-4	Seal for Life Industries LLC Term Ln Nt 1 11.956% 07/23/25		12/29/2023	100.0000		20,000	20,000	19,600	19,703		297		297		20,000				1,493	07/23/2025
000000-00-0	Air Canada Term Ln Nt 1 9.131% 08/11/28	A	12/29/2023	100.0000		125,000	125,000	124,968	124,975		25		25		125,000				6,645	08/11/2028
68371Y-AJ-2	Open Text Corp Term Ln Nt 1 7.206% 05/30/25	A	12/29/2023	100.0000		52,431	52,431	52,600	52,507		(76)		(76)		52,431				2,212	05/30/2025
C3604M-AR-3	Gateway Casinos 1st Lien Term Ln B Nt 1 13.562% 10/22/27	A	12/29/2023	100.0000		34,610	34,610	33,906	33,910		699		699		34,610				2,366	10/22/2027
02034#-AA-0	MISYS (Almonde Inc) Term Ln Nt 1 9.110% 04/28/24	D	09/13/2023	100.0000		1,301,041	1,301,041	1,301,041	1,301,041						1,301,041				93,465	04/28/2024
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						150,641,265	151,532,422	149,325,117	149,724,902		828,665		828,665		150,553,567		87,697	87,697	8,856,680	XXX
2509999997. Total - Bonds - Part 4						1,336,488,732	1,382,546,158	1,360,917,861	1,358,947,785	369	(1,101,370)	30,673	(1,131,674)	(1,883,521)	1,358,760,654	2,539,588	(22,270,863)	(19,731,275)	45,481,899	XXX
2509999998. Total - Bonds - Part 5						234,571,706	237,997,786	233,421,216			467,221	372,377	94,844		233,499,652	(16,402)	1,072,056	1,055,654	5,110,019	XXX
2509999999. Total - Bonds						1,571,060,438	1,620,543,944	1,594,339,077	1,358,947,785	369	(634,149)	403,050	(1,036,830)	(1,883,521)	1,592,260,306	2,523,186	(21,198,807)	(18,675,621)	50,591,918	XXX
23281#-12-4	Cyprium Parallel Invs V LP Pfrd Units		10/30/2023	Redemption 100.0000	13,910.000	1,390,963	0.00	1,390,963	1,390,963						1,390,963					
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,390,963	XXX	1,390,963	1,390,963						1,390,963					XXX
4509999997. Total - Preferred Stocks - Part 4						1,390,963	XXX	1,390,963	1,390,963						1,390,963					XXX
4509999998. Total - Preferred Stocks - Part 5						82,754	XXX	82,754							82,754					XXX
4509999999. Total - Preferred Stocks						1,473,717	XXX	1,473,717	1,390,963						1,473,717					XXX
69121K-10-4	Blue Owl Capital Corp Com		09/26/2023	TJM Capital	655,766.000	8,961,619		9,999,989	7,574,097	2,425,892			2,425,892		9,999,989		(1,038,370)	(1,038,370)	760,689	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						8,961,619	XXX	9,999,989	7,574,097	2,425,892			2,425,892		9,999,989		(1,038,370)	(1,038,370)	760,689	XXX
31340#-00-1	Federal Home Loan Bank Cincinnati Com Cl B		12/05/2023	Direct	2,609.000	260,900		260,900	260,900						260,900				2,875	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						260,900	XXX	260,900	260,900						260,900				2,875	XXX
5989999997. Total - Common Stocks - Part 4						9,222,519	XXX	10,260,889	7,834,997	2,425,892			2,425,892		10,260,889		(1,038,370)	(1,038,370)	763,564	XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks						9,222,519	XXX	10,260,889	7,834,997	2,425,892			2,425,892		10,260,889		(1,038,370)	(1,038,370)	763,564	XXX
5999999999. Total - Preferred and Common Stocks						10,696,236	XXX	11,734,606	9,225,960	2,425,892			2,425,892		11,734,606		(1,038,370)	(1,038,370)	763,564	XXX
6009999999 - Totals						1,581,756,674	XXX	1,606,073,683	1,368,173,745	2,426,261	(634,149)	403,050	1,389,062	(1,883,521)	1,603,994,912	2,523,186	(22,237,177)	(19,713,991)	51,355,482	XXX

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36179X-2L-9 ..	GNMA Pool #MA8879 5.500% 05/20/53 ..	.....	..07/13/2023 ..	Goldman Sachs & Company	..12/01/2023 ..	Paydown	43,928	43,973	43,928	43,928 .....	.....	.....(45)	(45)	(45) .....	.....	.....	.....	.....	.....626	87
36179X-NH-5 ..	GNMA Pool #MA8492 6.000% 12/20/52 ..	.....	..07/13/2023 ..	Various	..12/01/2023 ..	Paydown	171,136	173,122	171,136	171,136 .....	.....	.....(1,987)	(1,987)	(1,987) .....	.....	.....	.....	.....	.....2,272	371
36179X-QW-9 ..	GNMA Pool #MA8569 5.000% 01/20/53 ..	.....	..08/03/2023 ..	Morgan Stanley & Co LLC	..12/01/2023 ..	Paydown	545,833	528,433	545,833	545,833 .....	.....	.....17,398	17,398	17,398 .....	.....	.....	.....	.....	.....5,696	227
36179X-VT-0 ..	GNMA Pool #MA8726 5.500% 03/20/53 ..	.....	..08/03/2023 ..	Goldman Sachs & Company	..12/01/2023 ..	Paydown	356,463	351,283	356,463	356,463 .....	.....	.....5,180	5,180	5,180 .....	.....	.....	.....	.....	.....4,251	163
36179Y-AT-1 ..	GNMA Pool #MA9018 6.000% 07/20/53 ..	.....	..08/03/2023 ..	Wells Fargo Securities LLC	..12/01/2023 ..	Paydown	74,333	74,344	74,333	74,333 .....	.....	.....(12)	(12)	(12) .....	.....	.....	.....	.....	.....942	37
91282C-HT-1 ..	US Treasury Nt 3.875% 08/15/33 .....	.....	..11/08/2023 ..	Barclays Capital Inc	..12/26/2023 ..	Various	37,000,000	35,183,390	36,390,250	35,199,430 .....	.....	.....16,039	16,039	16,039 .....	.....	.....	.....1,190,821	1,190,821	485,618	338,957
91282C-JF-9 ..	US Treasury Nt 4.875% 10/31/28 .....	.....	..11/08/2023 ..	Citigroup	..11/22/2023 ..	BMO Chicago Branch	4,000,000	4,064,232	4,072,799	4,063,693 .....	.....	.....(539)	(539)	(539) .....	.....	.....	.....9,106	9,106	14,464	5,357
91282C-JG-7 ..	US Treasury Nt 4.875% 10/31/30 .....	.....	..11/08/2023 ..	Bank of America BIDS Dealer	..12/11/2023 ..	Various	4,000,000	4,081,266	4,109,632	4,080,639 .....	.....	.....(627)	(627)	(627) .....	.....	.....	.....28,993	28,993	17,679	5,357
91282C-JK-8 ..	US Treasury Nt 4.625% 11/15/26 .....	.....	..11/29/2023 ..	Citigroup	..12/19/2023 ..	Morgan Stanley & Co LLC	1,600,000	1,609,443	1,619,495	1,609,280 .....	.....	.....(163)	(163)	(163) .....	.....	.....	.....10,215	10,215	7,319	3,253
0109999999. Subtotal - Bonds - U.S. Governments							47,791,693	46,109,487	47,383,869	46,144,735		35,244		35,244			1,239,135	1,239,135	538,867	353,809
000000-00-0 ..	Romania Sr Nt 4.000% 02/14/51	D.....	..03/21/2023 ..	Barclays Capital Inc	..05/30/2023 ..	NLAIC S/A Pension Risk Tfer	4,000,000	2,772,000	2,775,138	2,775,138 .....	.....	.....3,138 .....	.....	.....3,138 .....	.....	.....	.....	.....	.....47,111	17,333
0309999999. Subtotal - Bonds - All Other Governments							4,000,000	2,772,000	2,775,138	2,775,138		3,138		3,138					47,111	17,333
31320W-F5-7 ..	FHLMC Pool #S08288 5.000% 01/01/53 ..	.....	..07/13/2023 ..	Morgan Stanley & Co LLC	..12/01/2023 ..	Paydown	95,847	94,712	95,847	95,847 .....	.....	.....1,134 .....	.....	.....1,134 .....	.....	.....	.....	.....	.....1,149	173
3140XK-QE-3 ..	FNMA Pool #FS4052 2.000% 10/25/36 ..	.....	..07/13/2023 ..	Morgan Stanley & Co LLC	..12/01/2023 ..	Paydown	141,488	126,809	141,488	141,488 .....	.....	.....14,679 .....	.....	.....14,679 .....	.....	.....	.....	.....	.....807	102
31418E-KT-6 ..	FNMA Pool #MA4805 4.500% 11/25/52 ..	.....	..07/13/2023 ..	Morgan Stanley & Co LLC	..12/01/2023 ..	Paydown	131,016	126,957	131,016	131,016 .....	.....	.....4,058 .....	.....	.....4,058 .....	.....	.....	.....	.....	.....1,390	213
462590-NQ-9 ..	Iowa Student Ln Liq Corp Rev Txb1-Ser-A 6.494% 12/01/43 .....	.....	..08/09/2023 ..	RBC Capital Markets LLC	..12/01/2023 ..	Call 100.0000	1,630,000	1,630,000	1,630,000	1,630,000 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....29,109 .....	.....
592090-MC-5 ..	Met Govt Nash & Davidsoncnty T Txb1- Stadium Proj-Ser D 5.587% 07/01/56 ..	.....	..08/10/2023 ..	Goldman Sachs & Company	..12/21/2023 ..	NLAIC S/A Pension Risk Tfer	3,000,000	3,000,000	3,000,000	3,000,000 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....51,772 .....	.....
0909999999. Subtotal - Bonds - U.S. Special Revenues							4,998,351	4,978,478	4,998,351	4,998,351		19,871		19,871					84,227	488
02377D-AA-0 ..	American Airlines Inc LBASS EETC Ser 2017-2B 3.700% 04/15/27 .....	.....	..09/13/2023 ..	Various	..10/15/2023 ..	Redemption 100.0000	126,382	119,882	126,382	126,382 .....	.....	.....6,501 .....	.....	.....6,501 .....	.....	.....	.....	.....	.....2,338	1,894
03464U-AA-4 ..	Angel Oak Mortgage Trust RMBS Ser 2023-6 CI A1 6.500% 12/25/67 .....	.....	..09/01/2023 ..	Goldman Sachs & Company	..12/01/2023 ..	Paydown	326,136	324,957	326,136	326,136 .....	.....	.....1,180 .....	.....	.....1,180 .....	.....	.....	.....	.....	.....4,024	2,532
03464U-AA-4 ..	Angel Oak Mortgage Trust RMBS Ser 2023-6 CI A1 6.500% 12/25/67 .....	.....	..09/01/2023 ..	Goldman Sachs & Company	..10/27/2023 ..	NLAIC S/A Pension Risk Tfer	1,453,983	1,448,723	1,448,698	1,448,698 .....	.....	.....(25) .....	.....	.....(25) .....	.....	.....	.....	.....	.....22,577	11,289
037989-AE-0 ..	Apidos CLO CLO Ser 2023-44A CI B 7.930% 04/26/35 .....	.....	..03/24/2023 ..	Bank of America BIDS Dealer	..06/29/2023 ..	NLAIC S/A Pension Risk Tfer	750,000	750,000	750,000	750,000 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....10,909 .....	.....
04020F-AC-8 ..	ARES CLO Ltd CLO Ser 23-ALF4A CI B 8.044% 10/15/36 .....	.....	..10/20/2023 ..	Bank of America BIDS Dealer	..12/21/2023 ..	NLAIC S/A Pension Risk Tfer	600,000	600,000	600,000	600,000 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....4,558 .....	.....
066940-AA-5 ..	BARC 2023-NQM1 A1A Ser 23-NQM1 CI A1A 6.031% 01/25/63 .....	.....	..04/27/2023 ..	Barclays Capital Inc	..12/01/2023 ..	Paydown	2,262,752	2,262,742	2,262,752	2,262,752 .....	.....	.....11 .....	.....	.....11 .....	.....	.....	.....	.....	.....38,649	12,889
06744D-AA-7 ..	Barclays Mortgage Loan Trust RMBS Ser 2022-NQM1 CI A1 4.550% 07/25/52 .....	.....	..05/10/2023 ..	Barclays Capital Inc	..12/01/2023 ..	Paydown	3,297	3,207	3,297	3,297 .....	.....	.....90 .....	.....	.....90 .....	.....	.....	.....	.....	.....46	5
08862G-AA-2 ..	Bankers Healthcare Group ABS Ser 2023-B CI A 6.920% 12/17/36 .....	.....	..10/31/2023 ..	Goldman Sachs & Company	..12/17/2023 ..	Paydown	5,940	5,940	5,940	5,940 .....	.....	.....1 .....	.....	.....1 .....	.....	.....	.....	.....	.....46 .....	.....
10568W-AA-2 ..	BRAVO Residential Funding Tr RMBS Ser 2023-NQM1 CI A1 5.757% 01/25/63 .....	.....	..01/20/2023 ..	Barclays Capital Inc	..12/01/2023 ..	Paydown	980,522	980,522	980,522	980,522 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....28,129	3,920
10568W-AB-0 ..	BRAVO Residential Funding Tr RMBS Ser 2023-NQM1 CI A2 6.350% 01/25/63 .....	.....	..01/20/2023 ..	Barclays Capital Inc	..12/01/2023 ..	Paydown	248,883	248,810	248,883	248,883 .....	.....	.....73 .....	.....	.....73 .....	.....	.....	.....	.....	.....7,875	1,097
10569D-AA-1 ..	BRAVO Residential Funding Tr RMBS Ser 2023-NQM6 CI A1 6.602% 09/25/63 .....	.....	..08/31/2023 ..	Barclays Capital Inc	..12/01/2023 ..	Paydown	639,792	639,787	639,792	639,792 .....	.....	.....5 .....	.....	.....5 .....	.....	.....	.....	.....	.....7,964	4,224
10569D-AA-1 ..	BRAVO Residential Funding Tr RMBS Ser 2023-NQM6 CI A1 6.602% 09/25/63 .....	.....	..08/31/2023 ..	Barclays Capital Inc	..10/27/2023 ..	NLAIC S/A Pension Risk Tfer	7,111,026	7,110,969	7,110,023	7,110,023 .....	.....	.....(947) .....	.....	.....(947) .....	.....	.....	.....	.....	.....112,151	46,947
10569H-AA-2 ..	BRAVO Residential Funding Tr RMBS Ser 2023-NQM7 CI A1 7.130% 09/25/63 .....	.....	..10/20/2023 ..	Goldman Sachs & Company	..12/01/2023 ..	Paydown	312,657	312,656	312,657	312,657 .....	.....	.....1 .....	.....	.....1 .....	.....	.....	.....	.....	.....2,791	1,858
12598W-AA-0 ..	COLT Funding LLC Ser 23-4 CI A1 7.163% 10/25/68 .....	.....	..11/02/2023 ..	Goldman Sachs & Company	..12/01/2023 ..	Paydown	253,725	253,725	253,725	253,725 .....	.....	.....1 .....	.....	.....1 .....	.....	.....	.....	.....	.....2,122	1,817
14688G-AB-0 ..	Carvana Auto Receivables Trust Ser 23-P3 CI A2 6.090% 11/10/26 .....	.....	..08/07/2023 ..	Wells Fargo Securities LLC	..09/28/2023 ..	NLAIC S/A Pension Risk Tfer	313,000	312,975	312,977	312,977 .....	.....	.....1 .....	.....	.....1 .....	.....	.....	.....	.....	.....2,277 .....	.....
165183-CZ-5 ..	Chesapeake Funding I1 ABS Ser 23-2A CI A1 6.160% 10/15/35		..09/12/2023 ..	Toronto Dominion	..12/15/2023 ..	Paydown	125,593	125,582	125,593	125,593		12		12					1,425	

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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
68729*-AA-4	Meter Serve (Holdco2) Limited Sr Nt 5.620% 03/31/38	B	04/25/2023	HSBC Securities USA Inc	09/30/2023	Redemption	100.0000	952,791	969,193	952,791	952,791					(16,402)		(16,402)	23,454	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							111,984,224	111,581,709	111,615,346	111,627,777		62,476		62,476		(16,402)	(12,430)	(28,832)	1,477,665	219,562
000000-00-0	Sonny's Enterprises LLC Revolver Ln Nt 4 12.140% 08/31/26		04/28/2023	Direct	05/05/2023	Redemption	100.0000	121,951	121,951	121,951	121,951								283	
000000-00-0	Southern Graphics SPV Southern Graphics SPV 12.858% 10/20/26		12/20/2023	Direct	12/22/2023	Redemption	100.0000	1,500,000	1,482,000	1,500,000	1,500,000	18,000		18,000						
000000-00-0	Playon Sports Inc Revolver Nt 1 11.622% 03/14/28		03/31/2023	Direct	04/04/2023	Redemption	100.0000	168,919	168,919	168,919	168,919								203	
000000-00-0	Sonny's Enterprises LLC Restated Revolver Term Ln Nt 1 12.219% 08/05/28		08/04/2023	Direct	08/31/2023	Redemption	100.0000	70,606	70,606	70,606	70,606								644	
000000-00-0	Sonny's Enterprises LLC Restated Term Ln Nt 1 12.380% 08/05/28		05/18/2023	Direct	12/29/2023	Redemption	100.0000	11,273	11,104	11,273	11,273	169		169					540	
000000-00-0	Sonny's Enterprises LLC Restated Term Ln Nt 1 12.380% 08/05/28		05/05/2023	Tax Free Exchange	12/29/2023	Redemption	99.9999	33,926	33,549	33,926	33,926	377		377					1,712	78
000000-00-0	BDO USA PC Term Ln Nt 1 11.356% 08/31/28		09/18/2023	Guggenheim Securities LLC	12/29/2023	Redemption	100.0000	7,390	7,242	7,390	7,390	148		148					266	
000000-00-0	Partstown Incremental Delayed Draw Nt 2 6.485% 11/01/28		11/28/2023	Guggenheim Securities LLC	11/29/2023	Tax Free Exchange		46,667	46,667	46,667	46,667								8	
000000-00-0	Partstown Term Ln Nt 2 6.485% 11/01/28		11/29/2023	Tax Free Exchange	12/29/2023	Tax Free Exchange		46,667	46,667	46,667	46,667								476	8
000000-00-0	Partstown Incremental Delayed Draw Nt 1 11.856% 11/01/28		07/31/2023	Guggenheim Securities LLC	10/12/2023	Tax Free Exchange		83,333	83,333	83,333	83,333								4,387	
000000-00-0	OIS Management Services Delayed Draw Term Ln Nt 2 11.480% 11/10/28		05/15/2023	Direct	09/29/2023	Redemption	100.0000	2,519	2,519	2,519	2,519								53	
000000-00-0	OIS Management Services Delayed Draw Term Ln Nt 2 11.480% 11/10/28		05/15/2023	Direct	09/29/2023	Tax Free Exchange		501,327	501,327	501,327	501,327								21,165	
000000-00-0	Medical Device Inc Term Ln Nt 1 13.157% 07/11/29		07/11/2023	Direct	12/29/2023	Redemption	100.0000	6,945	6,789	6,945	6,945	156		156					396	
000000-00-0	Orion Group 2nd Amendment DD Term Ln Nt 1 11.903% 08/10/29		10/17/2023	Guggenheim Securities LLC	10/18/2023	Redemption	100.0000	104,348	104,348	104,348	104,348								35	
000000-00-0	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 2 10.946% 10/31/29		12/05/2023	Guggenheim Securities LLC	12/29/2023	Redemption	100.0000	601	601	601	601								4	
000000-00-0	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 2 10.946% 10/31/29		12/05/2023	Guggenheim Securities LLC	12/29/2023	Tax Free Exchange		239,667	239,667	239,667	239,667								1,725	
000000-00-0	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 3 10.955% 10/31/29		12/27/2023	Guggenheim Securities LLC	12/29/2023	Redemption	100.0000	877	877	877	877									
000000-00-0	Higginbotham Ins Inc Delayed Draw Term Ln Nt 1 10.956% 10/31/29		10/31/2023	Guggenheim Securities LLC	11/30/2023	Tax Free Exchange		528,590	528,590	528,590	528,590								4,746	
000000-00-0	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 1 10.958% 10/31/29		11/20/2023	Guggenheim Securities LLC	12/29/2023	Redemption	100.0000	1,201	1,201	1,201	1,201								19	
000000-00-0	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 1 10.958% 10/31/29		11/30/2023	Tax Free Exchange	12/29/2023	Redemption	100.0000	1,321	1,321	1,321	1,321								17	
02358@-AA-0	AmerCareRoyal LLC Term Ln Nt 1 11.956% 11/25/25		07/18/2023	Interest Capitalization	10/02/2023	Redemption	100.0000	44	44	44	44								2	
02358@-AA-0	AmerCareRoyal LLC Term Ln Nt 1 11.956% 11/25/25		04/27/2023	Interest Capitalization	07/18/2023	Tax Free Exchange		1,003	1,003	1,003	1,003								45	
03957N-AB-2	Archkey Holdings 1st Lien Term Ln Nt 6 10.606% 06/29/28		10/31/2023	Tax Free Exchange	12/29/2023	Redemption	100.0000	42,500	42,186	42,500	42,500	314		314					1,493	
03957N-AB-2	Archkey Holdings 1st Lien Term Ln Nt 1 10.606% 06/30/28		04/28/2023	Tax Free Exchange	09/29/2023	Redemption	100.0000	63,804	63,305	63,804	63,804	499		499					2,293	

SCHEDULE D - PART 5

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identifi- cation	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
03957N-AB-2 ..	Archkey Holdings 1st Lien Term Ln Nt 1 10.606% 06/30/28 ..	.....	..04/28/2023	Tax Free Exchange	..07/31/2023	Tax Free Exchange	8,329,946	8,267,383	8,269,742	8,269,742		2,359		2,359					225,581	
03957N-AB-2 ..	Archkey Holdings 1st Lien Term Ln Nt 7 10.633% 06/30/28 ..	.....	..07/31/2023	Tax Free Exchange	..10/31/2023	Tax Free Exchange	8,691,250	8,628,240	8,630,771	8,630,771		2,531		2,531					241,672	
03957N-AB-2 ..	Archkey Holdings 1st Lien Term Ln Nt 5 10.895% 06/30/28 ..	.....	..02/28/2023	Tax Free Exchange	..04/28/2023	Tax Free Exchange	2,231,250	2,212,902	2,213,445	2,213,445		544		544					54,328	
040094-AA-2 ..	Ares PCS APCS Cl A Nt 1 3.834% 11/10/33 ..	.....	..10/19/2023	Direct	..11/29/2023	Redemption 100.0000	1,450	1,450	1,450	1,450									41	
12745#-AB-7 ..	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 8 11.098% 06/29/28 .....	.....	..04/03/2023	Direct	..06/30/2023	Redemption 100.0000	169	169	169	169									4	
12745#-AB-7 ..	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 8 11.098% 06/29/28 .....	.....	..04/03/2023	Direct	..09/29/2023	Tax Free Exchange	68,585	68,585	68,585	68,585									3,717	
12745#-AB-7 ..	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 1 11.106% 06/29/28 .....	.....	..09/29/2023	Tax Free Exchange	..12/29/2023	Redemption 100.0000	1,461	1,461	1,461	1,461									14	
12749#-AB-3 ..	CPI Buyer LLC Delayed Draw Term Ln Nt 3 11.131% 11/01/28 ..	.....	..03/03/2023	Direct	..12/29/2023	Redemption 100.0000	633	633	633	633									35	
24531#-AC-8 ..	Del Real Holdco Term Ln Nt 1 13.848% 03/28/28 ..	.....	..04/17/2023	Direct	..12/29/2023	Redemption 100.0000	41,672	40,526	41,672	41,672		1,146		1,146					2,489	
24531#-AC-8 ..	Del Real Holdco Term Ln Nt 1 13.848% 03/28/28 ..	.....	..09/29/2023	Interest Capitalization	..12/29/2023	Redemption 100.0000	135	135	135	135									6	
24531#-AD-6 ..	Del Real Holdco Revolver Nt 1 13.848% 03/28/28 ..	.....	..04/17/2023	Direct	..05/23/2023	Redemption 100.0000	439,193	427,115	439,193	439,193		12,078		12,078					3,265	
28259H-AC-5 ..	EisnerAmper Term Ln B Nt 1 10.356% 07/28/28 ..	.....	..05/02/2023	Guggenheim Securities LLC	..12/29/2023	Redemption 100.0000	5	5	5	5										
28259H-AD-3 ..	EisnerAmper Term Ln B Add On Nt 1 10.606% 07/28/28 ..	.....	..05/03/2023	Guggenheim Securities LLC	..12/29/2023	Redemption 100.0000	1,854	1,829	1,854	1,854		26		26					83	
29482Y-A*-2 ..	Erickson Inc Revolver Nt 1 13.460% 06/27/26 ..	.....	..06/27/2023	Direct	..11/28/2023	Redemption 100.0000	11,877,217	11,660,104	11,877,217	11,877,217		217,113		217,113					1,033,239	
30068*-AB-2 ..	Excelitas Term Ln Nt 1 10.369% 08/13/29 ..	.....	..02/14/2023	Guggenheim Securities LLC	..12/29/2023	Redemption 100.0000	2,100	2,100	2,100	2,100									60	
31570*-AA-3 ..	Fiberlight Term Ln Nt 1 12.972% 08/21/25 ..	.....	..03/31/2023	Interest Capitalization	..04/18/2023	Redemption 100.0000	16,738	16,738	16,738	16,738									406	
31570*-AB-1 ..	Fiberlight Incremental DD Term Ln Nt 1 11.955% 08/21/25 ..	.....	..01/09/2023	Interest Capitalization	..04/20/2023	Redemption 100.0000	3,462	3,462	3,462	3,462									136	
31570*-AB-1 ..	Fiberlight Incremental DD Term Ln Nt 2 14.470% 08/21/25 ..	.....	..02/28/2023	Tax Free Exchange	..04/20/2023		210,000	210,000	210,000	210,000									4,633	2,292
36457W-AC-5 ..	Galway Borrower LLC Delayed Draw Term Ln Nt 10 10.598% 12/22/27 ..	.....	..09/29/2023	Direct	..12/29/2023	Tax Free Exchange	44,682	44,682	44,682	44,682									1,213	
37147Y-AB-7 ..	Generation Bridge Northeast LL 9.603% 08/07/29 ..	.....	..09/06/2023	Direct	..12/29/2023	Redemption 100.0000	295,834	292,875	295,834	295,834		2,958		2,958					8,015	
40467A-AH-2 ..	HAH Group Holding Incremental DD Term Ln Nt 1 10.356% 10/29/27 ..	.....	..05/04/2023	Guggenheim Securities LLC	..12/29/2023	Redemption 100.0000	19,769	18,880	19,769	19,769		890		890					796	
41781@-AF-4 ..	Harvey Tool Co LLC 2021 Delayed Draw Term Ln Nt 3 11.098% 10/26/27 ..	.....	..09/28/2023	Guggenheim Securities LLC	..12/29/2023	Redemption 100.0000	639	639	639	639									18	
42327@-AA-4 ..	Orion Group 2nd Amendment Term Ln Nt 1 11.848% 03/19/27 ..	.....	..08/10/2023	Guggenheim Securities LLC	..12/29/2023	Redemption 100.0000	3,130	3,023	3,130	3,130		108		108					77	
44958Q-A*-3 ..	IG Investments Holdings LLC Term Ln Nt 2 11.448% 09/22/28 ..	.....	..07/31/2023	Tax Free Exchange	..12/29/2023		3,500	3,444	3,500	3,500		56		56					166	4
44958Q-A*-3 ..	IG Investments Holdings LLC Term Ln Nt 2 11.448% 09/22/28 ..	.....	..04/28/2023	Tax Free Exchange	..10/31/2023	Tax Free Exchange	7,914	7,789	7,798	7,798		9		9					487	14
45173J-AQ-7 ..	Coherent Co Term Ln B Nt 1 8.107% 07/01/29 ..	.....	..05/19/2023	J.P. Morgan Securities LLC	..12/29/2023	Redemption 100.0000	537,154	534,868	537,154	537,154		2,287		2,287					16,951	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
50249@-AC-8 ..	Ardurra Group Inc Term Ln Nt 1 12.027% 02/01/30 .....	.....	..02/01/2023 ..	Direct	..12/29/2023 ..	Redemption 100.0000	 47,845	46,888	 47,845	 47,845 .....	.....	......957 .....	.....	......957 .....	.....	.....	.....	.....	..... 3,071 .....	.....
55340#-AG-4 ..	MB2 Dental Solutions LLC Tranche 3 DD Term Ln Nt 4 11.480% 01/29/27 .....	.....	..06/08/2023 ..	Guggenheim Securities LLC	..06/30/2023 ..	Redemption 100.0000	 702	 702	702	 702 .....	.....	.....	.....	.....	.....	.....	.....	.....	..... 5 .....	.....
55340#-AG-4 ..	MB2 Dental Solutions LLC Tranche 3 DD Term Ln Nt 4 11.480% 01/29/27 .....	.....	..06/08/2023 ..	Guggenheim Securities LLC	..08/30/2023 ..	Tax Free Exchange	279,298	279,298	279,298	279,298 .....	.....	.....	.....	.....	.....	.....	.....	.....	..... 7,359 .....	.....
55340#-AG-4 ..	MB2 Dental Solutions LLC Tranche 3 DD Term Ln Nt 3 11.441% 10/14/28 .....	.....	..05/03/2023 ..	Guggenheim Securities LLC	..05/31/2023 ..	Tax Free Exchange	586,667	586,667	586,667	586,667 .....	.....	.....	.....	.....	.....	.....	.....	.....	..... 5,080 .....	.....
55340#-AG-4 ..	MB2 Dental Solutions LLC Tranche 3 DD Term Ln Nt 2 11.498% 10/14/28 .....	.....	..02/15/2023 ..	Guggenheim Securities LLC	..03/31/2023 ..	Tax Free Exchange	800,000	 800,000	 800,000	800,000 .....	.....	.....	.....	.....	.....	.....	.....	.....	..... 8,185 .....	.....
55340#-AG-4 ..	MB2 Dental Solutions LLC Tranche 3 DD Term Ln Nt 1 11.448% 11/25/28 .....	.....	..08/30/2023 ..	Tax Free Exchange	..12/29/2023 ..	Redemption 100.0000	 22,466	 22,391	 22,466	 22,466 .....	.....	..... 75 .....	.....	..... 75 .....	.....	.....	.....	.....	......860	 2
55392*-AA-8 ..	MBS Services 1st Lien Term Ln Nt 1 10.890% 02/26/26 .....	.....	..09/29/2023 ..	Interest Capitalization	..12/29/2023 ..	Redemption 100.0000	 2,998	 2,998	 2,998	2,998 .....	.....	.....	.....	.....	.....	.....	.....	.....	......204 .....	.....
56658@-AJ-4 ..	Margaritaville Holdings LLC Delayed Draw Term Ln Nt 1 10.130% 06/17/27 .....	.....	..06/08/2023 ..	Direct	..12/29/2023 ..	Redemption 100.0000	 1,428	 1,428	 1,428	 1,428 .....	.....	.....	.....	.....	.....	.....	.....	.....	......62 .....	.....
66255U-AD-8 ..	Project North Star Term Ln Nt 1 11.393% 05/03/29 .....	.....	..05/03/2023 ..	Guggenheim Securities LLC	..12/29/2023 ..	Redemption 100.0000	 13,750	 13,633	 13,750	 13,750 .....	.....	......118 .....	.....	......118 .....	.....	.....	.....	.....	......832 .....	.....
67098@-AH-3 ..	OIS Management Services Delayed Draw Term Ln Nt 7 11.198% 11/10/28 .....	.....	..12/28/2023 ..	Direct	..12/29/2023 ..	Redemption 100.0000	 2,784	 2,784	 2,784	 2,784 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
67098@-AH-3 ..	OIS Management Services Delayed Draw Term Ln Nt 5 11.219% 11/10/28 .....	.....	..11/10/2023 ..	Direct	..12/29/2023 ..	Redemption 100.0000	 1,445	 1,445	 1,445	1,445 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
67098@-AH-3 ..	OIS Management Services Delayed Draw Term Ln Nt 4 11.221% 11/10/28 .....	.....	..06/22/2023 ..	Direct	..12/29/2023 ..	Redemption 100.0000	 1,210	 1,210	 1,210	 1,210 .....	.....	.....	.....	.....	.....	.....	.....	.....	......35 .....	.....
67098@-AH-3 ..	OIS Management Services Delayed Draw Term Ln Nt 4 11.221% 11/10/28 .....	.....	..06/22/2023 ..	Direct	..12/29/2023 ..	Tax Free Exchange	160,328	160,328	160,328	160,328 .....	.....	.....	.....	.....	.....	.....	.....	.....	..... 9,796 .....	.....
67098@-AH-3 ..	OIS Management Services Delayed Draw Term Ln Nt 1 11.448% 11/10/28 .....	.....	..04/27/2023 ..	Direct	..12/29/2023 ..	Redemption 100.0000	 4,760	 4,760	 4,760	 4,760 .....	.....	.....	.....	.....	.....	.....	.....	.....	......290 .....	.....
67098@-AH-3 ..	OIS Management Services Delayed Draw Term Ln Nt 1 11.448% 11/10/28 .....	.....	..09/29/2023 ..	Tax Free Exchange	..12/29/2023 ..	Redemption 100.0000	 2,000	 2,000	 2,000	 2,000 .....	.....	.....	.....	.....	.....	.....	.....	.....	......48 .....	.....
67098@-AH-3 ..	OIS Management Services Delayed Draw Term Ln Nt 6 11.480% 11/10/28 .....	.....	..12/08/2023 ..	Direct	..12/29/2023 ..	Redemption 100.0000	 1,898	 1,898	 1,898	 1,898 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
67098@-AJ-9 ..	OIS Management Services Revolver Nt 1 11.357% 11/10/28 .....	.....	..02/15/2023 ..	Direct	..04/25/2023 ..	Redemption 100.0000	 76,923	 75,385	 76,923	 76,923 .....	.....	..... 1,538 .....	.....	..... 1,538 .....	.....	.....	.....	.....	..... 11,331	 2,330
67778@-AB-3 ..	Oil Changer Inc Delayed Draw Term Ln Nt 7 12.279% 02/08/27 .....	.....	..09/13/2023 ..	Guggenheim Securities LLC	..12/29/2023 ..	Redemption 100.0000	 3,996	 3,956	 3,996	3,996 .....	.....	......40 .....	.....	......40 .....	.....	.....	.....	.....	......91 .....	.....
67778@-AC-1 ..	Oil Changer Inc Incremental DD Term Ln Nt 3 12.096% 02/08/27 .....	.....	..01/25/2023 ..	Interest Capitalization	..12/29/2023 ..	Redemption 100.0000	7	7	7	7 .....	.....	.....	.....	.....	.....	.....	.....	.....	......1 .....	.....
67778@-AC-1 ..	Oil Changer Inc Incremental DD Term Ln Nt 5 12.127% 02/08/27 .....	.....	..01/25/2023 ..	Interest Capitalization	..12/29/2023 ..	Redemption 100.0000	68	68	68	68 .....	.....	.....	.....	.....	.....	.....	.....	.....	......6 .....	.....
67778@-AC-1 ..	Oil Changer Inc Incremental DD Term Ln Nt 4 12.272% 02/08/27 .....	.....	..09/11/2023 ..	Tax Free Exchange	..12/29/2023 ..	Redemption 100.0000	3,439	 3,414	 3,439	3,439 .....	.....	......25 .....	.....	......25 .....	.....	.....	.....	.....	......81	 2
67778@-AC-1 ..	Oil Changer Inc Incremental DD Term Ln Nt 7 12.277% 02/08/27 .....	.....	..11/01/2023 ..	Guggenheim Securities LLC	..12/29/2023 ..	Redemption 100.0000	184	184	184	184 .....	.....	.....	.....	.....	.....	.....	.....	.....	......4 .....	.....
67778@-AC-1 ..	Oil Changer Inc Incremental DD Term Ln Nt 2 12.288% 02/08/27 .....	.....	..08/07/2023 ..	Tax Free Exchange	..12/29/2023 ..	Redemption 100.0000	 1,833	 1,825	 1,833	 1,833 .....	.....	......8 .....	.....	......8 .....	.....	.....	.....	.....	......82	 3
69394@-AF-4 ..	Partstown 1st Lien Term Ln Nt 1 11.848% 11/01/28 .....	.....	..03/07/2023 ..	Guggenheim Securities LLC	..12/29/2023 ..	Redemption 100.0000	 15,208	 14,923	 15,208	 15,208 .....	.....	......285 .....	.....	......285 .....	.....	.....	.....	.....	..... 1,041 .....	.....
69394@-AF-4 ..	Partstown 1st Lien Term Ln Nt 1 11.848% 11/01/28 .....	.....	..12/29/2023 ..	Tax Free Exchange	..12/29/2023 ..	Redemption 100.0000	327	327	327	327 .....	.....	.....	.....	.....	.....	.....	.....	.....	......7	 1
78065L-AD-3 ..	Lincoln Property Company Term Ln B Nt 1 10.606% 02/02/29 .....	.....	..02/07/2023 ..	Guggenheim Securities LLC	..12/29/2023 ..	Redemption 100.0000	25,000	24,500	25,000	25,000 .....	.....	......500 .....	.....	......500 .....	.....	.....	.....	.....	..... 1,878 .....	.....

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
78431@-AA-1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1 10.348% 12/15/25		12/29/2023	Tax Free Exchange	12/29/2023	Redemption	100.0000	77	77	77										
78431@-AA-1	Harmony Fds/Santa Cruz Hlds 7th Amendment Term Ln Nt 1 12.098% 06/06/28		06/06/2023	Direct	12/13/2023	Redemption	100.0000	57,911	57,911	57,911									2,234	
78431@-AA-1	Harmony Fds/Santa Cruz Hlds 7th Amendment Term Ln Nt 1 12.098% 06/06/28		06/06/2023	Direct	12/29/2023	Tax Free Exchange	29,164	29,164	29,164	29,164									3,504	
78448*-AB-2	Eyesouth LLC 1st Lien Dalayed Draw Nt 3 11.191% 10/05/29		10/02/2023	Guggenheim Securities LLC	12/29/2023	Redemption	100.0000	20	20	20										
78448*-AB-2	Eyesouth LLC 1st Lien Dalayed Draw Nt 1 11.206% 10/05/29		08/30/2023	Guggenheim Securities LLC	12/29/2023	Redemption	100.0000	981	972	981		9		9					40	
78448*-AB-2	Eyesouth LLC 1st Lien Dalayed Draw Nt 2 11.206% 10/05/29		08/30/2023	Guggenheim Securities LLC	10/31/2023	Tax Free Exchange	151,447	151,447	151,447	151,447									2,914	
78448*-AB-2	Eyesouth LLC 1st Lien Dalayed Draw Nt 1 11.206% 10/05/29		10/31/2023	Tax Free Exchange	12/29/2023	Redemption	100.0000	380	380	380									8	
78448*-AB-2	Eyesouth LLC 1st Lien Dalayed Draw Nt 4 11.208% 10/05/29		12/18/2023	Guggenheim Securities LLC	12/29/2023	Redemption	100.0000	181	181	181										
82890*-AB-7	SimpliSafe Inc Delayed Draw Term Ln Nt 1 11.612% 05/02/28		08/15/2023	Direct	12/29/2023	Redemption	100.0000	148	148	148									5	
88233F-AK-6	Vistra Operations Co LLC Incremental Term Ln Nt 1 7.106% 12/31/25		07/31/2023	Tax Free Exchange	09/29/2023	Redemption	100.0000	5,486	5,469	5,486		17		17					66	
88233F-AK-6	Vistra Operations Co LLC Incremental Term Ln Nt 1 7.106% 12/31/25		07/31/2023	Tax Free Exchange	12/29/2023	Tax Free Exchange	1,919,594	1,913,469	1,914,440	1,914,440		971		971					77,166	
88906Q-AC-6	Therm-0-Disc aka Token Buyer Term Ln Nt 3 11.456% 06/01/29		10/31/2023	Tax Free Exchange	12/29/2023	Redemption	100.0000	13,422	11,106	13,422		2,315		2,315					252	4
88906Q-AC-6	Therm-0-Disc aka Token Buyer Term Ln Nt 2 11.540% 06/01/29		04/28/2023	Tax Free Exchange	10/11/2023	Morgan Stanley & Co LLC	3,595,080	3,331,598	2,820,280	2,974,929		12,024	368,694	(356,670)			(154,649)	(154,649)	105,182	
88906Q-AC-6	Therm-0-Disc aka Token Buyer Term Ln Nt 2 11.540% 06/01/29		04/28/2023	Tax Free Exchange	09/29/2023	Redemption	100.0000	22,500	20,851	22,500		3,957	2,307	1,650					865	
88906Q-AC-6	Therm-0-Disc aka Token Buyer Term Ln Nt 2 11.540% 06/01/29		04/28/2023	Tax Free Exchange	10/31/2023	Tax Free Exchange	13,422	12,438	11,106	11,106		45	1,376	(1,331)					993	
89364M-BZ-6	Transdigm Group Inc Tranche 1 Term Ln Nt 1 8.598% 08/24/28		03/10/2023	Goldman Sachs & Company	12/29/2023	Redemption	100.0000	12,143	12,173	12,143		(30)		(30)					568	
90347B-AJ-7	Axalta Coating Systems Term Ln B-4 Nt 1 8.348% 12/20/29		03/20/2023	Various	09/29/2023	Redemption	100.0000	41,186	41,000	41,186		186		186					1,015	
90347B-AJ-7	Axalta Coating Systems Term Ln B-4 Nt 1 8.348% 12/20/29		03/20/2023	Various	10/18/2023	Tax Free Exchange	542,914	541,286	541,455	541,455		169		169					31,429	
90347B-AK-4	Axalta Coating Systems Term Ln B-5 Nt 1 8.348% 12/20/29		10/18/2023	Tax Free Exchange	12/29/2023	Redemption	100.0000	16,111	16,068	16,111		43		43					273	105
91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 8 11.210% 12/22/25		10/13/2023	Direct	11/03/2023	Redemption	100.0000	28,421	28,421	28,421									121	
91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 9 11.216% 12/22/25		11/08/2023	Direct	12/29/2023	Redemption	100.0000	179,228	179,228	179,228									5,253	
91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 9 11.216% 12/22/25		11/08/2023	Direct	12/13/2023	Tax Free Exchange	478,421	478,421	478,421	478,421									5,210	
91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 5 11.216% 12/22/25		12/13/2023	Tax Free Exchange	12/29/2023	Redemption	100.0000	168,851	168,851	168,851									2,606	28
C4868@-AA-6	JHMCN Holdings Inc Term Ln Nt 1 11.956% 11/25/25		07/18/2023	Tax Free Exchange	10/02/2023	Redemption	100.0000	1,029	1,019	1,029		10		10					31	7
G0674@-AA-4	Auxey Bidco Ltd Term Ln B Nt 1 11.322% 06/29/27		08/21/2023	Guggenheim Securities LLC	12/20/2023	Tax Free Exchange	3,000	2,850	2,860	2,860		10		10					116	
G0674@-AA-4	Auxey Bidco Ltd Term Ln B Nt 2 11.358% 06/29/27		12/20/2023	Tax Free Exchange	12/29/2023	Redemption	100.0000	3,000	2,860	3,000		140		140					9	1

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0 ..	Burger King Term Ln B-4 Nt 1 7.098% 11/14/26	A.....	..03/10/2023 .	JP Morgan Securities LLC	..09/21/2023	Redemption 100.0000	666,093	663,520	666,093	666,093	.....	.....2,572	.....	.....2,572	.....	.....	.....	.....	.....29,920	.....
000000-00-0 ..	Burger King Term Ln B-4 Nt 1 7.098% 11/14/26	A.....	..03/09/2023 .	JP Morgan Securities LLC	..09/21/2023	Redemption 100.0000	2,239,907	2,231,257	2,239,907	2,239,907	.....	.....8,650	.....	.....8,650	.....	.....	.....	.....	.....98,144	.....
68371Y-AN-3 ..	Open Text Corp Term Ln Nt 1 8.107% 11/16/29	A.....	..05/17/2023 .	Barclays Capital Inc	..09/29/2023	Redemption 100.0000	134,375	130,658	134,375	134,375	.....	.....3,717	.....	.....3,717	.....	.....	.....	.....	.....3,168	.....
68371Y-AN-3 ..	Open Text Corp Term Ln Nt 1 8.107% 11/16/29	A.....	..05/17/2023 .	Barclays Capital Inc	..10/18/2023	Tax Free Exchange	19,850,000	19,314,987	19,347,957	19,347,957	.....	.....32,971	.....	.....32,971	.....	.....	.....	.....	.....898,459	.....
68371Y-AP-8 ..	Open Text Corp Term Ln Nt 1 8.207% 01/31/30	A.....	..10/18/2023 .	Tax Free Exchange	..12/29/2023	Redemption 100.0000	468,410	456,563	468,410	468,410	.....	.....11,847	.....	.....11,847	.....	.....	.....	.....	.....3,027	1,995
000000-00-0 ..	MISYS (Finastra) Revolving Loan Nt 1 12.610% 09/13/29	C.....	..10/20/2023 .	Direct	..12/28/2023	Redemption 100.0000	77,736	76,182	77,736	77,736	.....	.....1,555	.....	.....1,555	.....	.....	.....	.....	.....1,104	.....
000000-00-0 ..	MISYS (Finastra) Revolving Loan Nt 2 12.610% 09/13/29	C.....	..12/13/2023 .	Direct	..12/29/2023	Redemption 100.0000	31,095	31,095	31,095	31,095	.....	.....	.....	.....	.....	.....	.....	.....	.....174	.....
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							69,223,518	67,979,542	67,799,002	67,953,651		346,492	372,377	(25,885)			(154,649)	(154,649)	2,962,149	6,874
2509999998. Total - Bonds							237,997,786	233,421,216	234,571,706	233,499,652		467,221	372,377	94,844		(16,402)	1,072,056	1,055,654	5,110,019	598,066
23281#-12-4 ..	Cyprum Parallel Invs V LP Pfrd Units .	.....	..09/07/2023 .	Direct	..10/30/2023	Redemption 100.0000	828,000	82,754	82,754	82,754	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							82,754	82,754	82,754	82,754										
4509999998. Total - Preferred Stocks							82,754	82,754	82,754	82,754										
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks							82,754	82,754	82,754	82,754										
6009999999 - Totals							233,503,970	234,654,460	233,582,406	233,582,406		467,221	372,377	94,844		(16,402)	1,072,056	1,055,654	5,110,019	598,066

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

[illegible]

1. Total amount of goodwill nonadmitted \$

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	5 Number of Shares	6 % of Outstanding
NONE					
0399999 - Total				xxx	xxx

03999999 - Total	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds															XXX	XXX	XXX		
0309999999. Total - All Other Government Bonds															XXX	XXX	XXX		
0509999999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
0709999999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
0909999999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
VICI Properties / Note Sr Nt			07/13/2023	Goldman Sachs & Company	05/01/2024	7,458,894		21,217			7,474,000	7,437,676	70,069		5.625	6.252	MN	210,206	88,754
Vistra Operations Co LLC Sec Nt			..08/22/2023	Mesirow Financial Inc	05/13/2024	3,770,916		28,146			3,800,000	3,742,772	24,700		4.875	7.043	MN	92,625	51,973
NextEra Energy Operating Sr Nt			..08/21/2023	NextEra Energy Operating	07/15/2024	986,728		8,598			1,000,000	978,130	19,597		4.250	6.255	JJ		4,486
Vistra Operations Co LLC 1st Lien			..08/22/2023	Vistra Operations Co LLC	07/15/2024	10,359,846		120,513			10,543,000	10,239,332	172,583		3.550	6.368	JJ		36,806
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						22,576,384		178,474			22,817,000	22,397,910	286,949		XXX	XXX	XXX	302,831	182,019
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						22,576,384		178,474			22,817,000	22,397,910	286,949		XXX	XXX	XXX	302,831	182,019
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
1909999999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
2419999999. Total - Issuer Obligations						22,576,384		178,474			22,817,000	22,397,910	286,949		XXX	XXX	XXX	302,831	182,019
2429999999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
2439999999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
2449999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
2459999999. Total - SVO Identified Funds															XXX	XXX	XXX		
2469999999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
2479999999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
2509999999. Total Bonds						22,576,384		178,474			22,817,000	22,397,910	286,949		XXX	XXX	XXX	302,831	182,019
Nationwide SBL LLC Short Term Promissory Nt 1 ..			..03/01/2023	Direct	02/28/2024	550,000,000					550,000,000	550,000,000	95,423		6.246	5.628	MON	28,251,906	
Nationwide Trust Co FSB Short Term Promissory Nt 1			..03/23/2023	Various	03/21/2024	90,000,000					90,000,000	90,000,000	140,465		6.243	5.760	MON	4,110,679	
7029999999. Subtotal - Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets						640,000,000					XXX	640,000,000	235,888		XXX	XXX	XXX	32,362,585	
7109999999. Total - Parent, Subsidiaries and Affiliates						640,000,000					XXX	640,000,000	235,888		XXX	XXX	XXX	32,362,585	
7709999999 - Totals						662,576,384		178,474			XXX	662,397,910	522,837		XXX	XXX	XXX	32,665,416	182,019

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Number	1A	1A ...\$	1B ..\$	1C ..\$	1D ..\$	1E ..\$	1F ..\$	1G ..\$
	1B	2A ...\$	2B ..\$	2C ..\$				
	1C	3A ...\$	3B ..\$	3C ..\$				
	1D	4A ...\$	4B ..\$	4C ..\$				
	1E	5A ...\$	5B ..\$	5C ..\$				
	1F	6\$						

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/07/2021	01/04/2024	15,554	5,028,385	323.29	156,133		431		509			(52,379)				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		530		2			(48,340)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/25/2021	01/02/2024	47,483	18,354,187	386.54	713,674		667					(243,449)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/25/2021	01/03/2024	24,205	9,305,286	384.44	387,276		723					(131,985)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/25/2021	01/04/2024	27,898	10,825,179	388.03	401,170		1,123					(136,592)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/25/2021	01/05/2024	37,692	14,662,052	389	526,552		1,963					(179,116)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/25/2021	01/05/2024	25,513	10,028,988	393.09	314,068		1,171					(106,836)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/25/2021	01/08/2024	45,032	17,670,095	392.39	567,403		3,691					(192,474)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/25/2021	01/09/2024	27,723	10,873,094	392.2	351,809		2,613					(119,230)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/25/2021	01/10/2024	24,289	9,493,661	390.86	321,346		2,683					(108,804)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/25/2021	01/11/2024	38,930	15,244,485	391.59	503,750		4,669					(170,407)				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		5,734		18,453			(67,515)				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		3,483		54,786			(79,459)				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		5,498		16,746			(80,273)				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		1,407		76			(46,673)				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		2,907		9,948			(58,957)				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		1,105		2,284			(12,606)				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		1,976		677			(103,059)				03
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		933		53,542			(85,095)				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		3,677		1,572			(63,901)				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		1,828		5,536			(66,725)				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		1,463		822			(48,552)				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		190		17,129			(69,357)				03
JAN 24 NYSE Zebra Edge 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		4,034		7,664			(52,591)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/09/2021	01/16/2024	58,149	22,642,740	389.39	933,296		13,096					(318,665)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/09/2021	01/17/2024	17,438	6,757,981	387.55	295,220		4,415		1			(100,706)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/09/2021	01/18/2024	29,212	11,347,355	388.45	482,288		7,655		1			(164,365)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/09/2021	01/19/2024	44,211	17,394,455	393.44	630,452		10,586					(214,659)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/09/2021	01/19/2024	22,711	9,021,227	397.21	288,436		4,843					(98,208)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/09/2021	01/12/2024	32,077	12,555,227	391.41	484,361			5,003					(166,002)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/09/2021	01/12/2024	20,967	8,313,515	396.5	271,107			2,800					(92,914)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/09/2021	01/12/2024	7,900	3,112,979	394.06	110,123			1,137					(37,742)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/16/2021	01/22/2024	39,619	15,514,459	391.59	621,228			12,215					(212,311)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/16/2021	01/23/2024	24,556	9,565,342	389.53	408,859			8,414		3			(139,601)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/16/2021	01/24/2024	21,559	8,397,473	389.51	359,390			7,725		3			(122,596)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/16/2021	01/25/2024	39,095	15,338,982	392.35	600,111			13,448		1			(204,519)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/16/2021	01/26/2024	57,397	22,634,649	394.35	831,114			19,382					(282,982)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/16/2021	01/26/2024	9,720	3,801,842	391.13	154,745			3,609		1			(52,688)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/16/2021	01/29/2024	52,007	20,160,968	387.66	915,840			23,854		95			(310,960)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/16/2021	01/30/2024	26,769	10,321,389	385.57	499,780			13,470		201			(169,535)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/16/2021	01/31/2024	21,100	8,153,538	386.43	384,858			10,720		113			(130,430)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/16/2021	02/01/2024	56,883	22,236,530	390.92	913,534			26,270		23			(309,313)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/16/2021	02/02/2024	26,863	10,510,686	391.27	427,390			12,675		11			(144,576)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/16/2021	02/02/2024	10,475	4,154,998	396.66	141,936			4,209					(48,013)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/16/2021	02/02/2024	14,216	5,665,703	398.55	181,820			5,392					(61,505)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/16/2021	02/05/2024	49,510	19,485,643	393.57	737,204			23,847		8			(248,687)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/16/2021	02/06/2024	14,842	5,828,325	392.68	227,089			7,549		5			(76,535)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/16/2021	02/07/2024	16,637	6,542,154	393.22	250,559			8,552		5			(84,367)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/16/2021	02/08/2024	57,703	22,865,786	396.27	793,987			27,808		3			(267,102)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/16/2021	02/09/2024	39,084	15,470,004	395.81	545,619			19,594		4			(183,380)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/16/2021	02/09/2024	17,771	7,142,347	401.91	205,611			7,384					(69,105)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/16/2021	02/12/2024	75,190	29,760,016	395.8	1,051,902			40,569		13			(352,566)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/16/2021	02/13/2024	24,853	9,857,022	396.62	339,237			13,383		3			(113,598)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/16/2021	02/14/2024	23,218	9,212,758	396.79	315,536			12,726		3			(105,564)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/16/2021	02/15/2024	36,284	14,373,145	396.13	503,258			20,739		9			(168,213)				03
JAN 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFM8T61CT2L10CEMIK50	02/22/2021	01/24/2024	17,567	5,566,784	316.89	214,703			4,641		60,092			(73,653)				03
FEB 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFM8T61CT2L10CEMIK50	02/22/2021	02/09/2024	24,396	7,879,902	323	235,815			8,516		21,879			(79,697)				03
JAN 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFM8T61CT2L10CEMIK50	02/22/2021	01/16/2024	16,979	5,421,663	319.31	187,539			2,664		27,129			(64,822)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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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FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	02/22/2021	02/05/2024	20,479	6,613,803	322.95	197,760		6,433		16,871			(67,084)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	02/22/2021	02/16/2024	19,472	6,430,469	330.25	138,496		5,861		1,737			(46,505)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	02/22/2021	02/21/2024	17,472	5,570,311	318.82	201,584		9,415		50,212			(67,379)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	02/22/2021	02/16/2024	20,579	6,662,869	323.77	193,638		8,194		17,319			(65,021)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	02/22/2021	02/12/2024	19,603	6,396,374	326.29	165,315		6,411		6,616			(55,715)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	02/22/2021	01/31/2024	18,398	5,829,149	316.83	226,393		6,342		66,908			(77,156)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/26/2021	02/16/2024	73,153	29,177,246	398.85	831,755		35,394		4			(280,842)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/26/2021	02/16/2024	13,306	5,350,282	402.09	136,255		5,798					(46,007)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/26/2021	02/20/2024	65,807	26,008,837	395.23	840,353		38,726		52			(282,700)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/26/2021	02/21/2024	37,143	14,698,050	395.72	467,253		21,943		26			(157,042)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/26/2021	02/22/2024	46,297	18,337,886	396.09	576,401		27,574		31			(193,548)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/26/2021	02/23/2024	66,280	26,338,255	397.38	792,706		38,615		26			(265,935)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/09/2021	02/26/2024	66,773	26,138,927	391.46	984,233		50,940		559			(332,019)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/09/2021	02/27/2024	34,735	13,592,598	391.32	514,429		27,075		334			(173,376)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/09/2021	02/28/2024	23,255	9,101,001	391.35	344,180		18,416		239			(115,891)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/09/2021	03/01/2024	88,053	34,866,220	395.97	1,134,119		62,658		153			(381,172)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/09/2021	03/01/2024	14,303	5,615,920	392.63	203,966		11,269		103			(68,552)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/09/2021	03/04/2024	9,835	3,917,047	398.29	118,114		6,833		8			(39,588)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/09/2021	03/05/2024	68,335	26,915,020	393.87	940,970		55,250		409			(315,095)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/09/2021	03/06/2024	27,267	10,702,543	392.51	391,280		23,312		298			(130,905)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/09/2021	03/07/2024	26,472	10,368,651	391.68	389,407		23,536		420			(130,159)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/09/2021	03/08/2024	48,763	19,193,219	393.6	677,809		41,549		405			(226,350)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	03/18/2021	02/12/2024	17,487	5,630,717	322	173,898		6,910		22,083			(60,050)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	03/18/2021	02/15/2024	14,804	4,757,922	321.4	151,244		6,421		22,849			(52,079)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	03/18/2021	02/20/2024	19,312	6,152,892	318.6	221,688		10,408		57,434			(75,978)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	03/18/2021	02/22/2024	28,776	9,332,047	324.3	261,920		12,765		23,753			(89,598)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	03/18/2021	02/23/2024	13,295	4,265,493	320.83	139,842		6,940		25,892			(47,792)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	03/18/2021	02/23/2024	9,447	3,077,950	325.81	80,692		4,004		5,205			(27,577)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	03/18/2021	02/27/2024	17,727	5,602,748	316.06	225,665		11,999		83,767			(76,836)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2021	03/01/2024	23,816	7,596,978	318.98	271,034		15,128		70,878			(92,026)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2021	03/01/2024	10,300	3,312,200	321.58	105,579		5,893		18,465			(35,848)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2021	03/05/2024	25,316	8,124,789	320.93	267,218		15,850		53,963			(90,394)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2021	03/08/2024	19,117	6,041,617	316.04	244,951		15,168		93,808			(82,632)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2021	03/08/2024	12,488	4,039,350	323.45	119,149		7,378		16,235			(40,194)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2021	03/11/2024	12,012	3,927,533	326.98	98,942		6,383		7,005			(33,285)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2021	03/13/2024	14,288	4,576,610	320.32	155,419		10,295		36,446			(52,188)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2021	03/15/2024	20,023	6,483,486	323.81	189,214		12,857		26,287			(63,419)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2021	03/15/2024	12,919	4,180,127	323.56	123,359		8,383		17,885			(41,346)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2021	03/15/2024	7,822	2,574,666	329.16	58,802		3,996		2,770			(19,709)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2021	01/30/2024	12,620	3,985,238	315.79	159,610		4,434		55,513			(55,802)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2021	02/07/2024	13,749	4,408,367	320.64	144,066		5,067		22,741			(49,985)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/18/2021	02/09/2024	10,500	3,353,652	319.41	115,817		4,285		23,929			(40,107)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/19/2021	01/22/2024	879	348,878	397.03	11,371		231					(4,010)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/19/2021	03/08/2024	62,365	24,606,052	394.55	892,441		55,313		359			(301,333)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/19/2021	03/11/2024	15,066	6,047,530	401.39	175,072		11,305		6			(58,950)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/19/2021	03/12/2024	72,966	29,002,530	397.48	958,044		62,692		181			(322,291)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/19/2021	03/13/2024	27,160	10,745,193	395.62	377,529		25,030		150			(126,886)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/19/2021	03/14/2024	22,051	8,756,077	397.09	293,273		19,695		74			(98,477)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/19/2021	03/15/2024	106,313	42,078,503	395.8	1,471,366		100,075		630			(493,611)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/19/2021	03/15/2024	6,504	2,617,696	402.45	73,305		4,986		3			(24,592)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/19/2021	03/18/2024	15,077	6,044,962	400.93	178,516		12,599		15			(59,723)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/24/2021	02/27/2024	855	245,525	287.11	10,664		569		8,390			(3,644)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/24/2021	03/08/2024	1,015	302,066	297.47	8,327		518		2,327			(2,819)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/24/2021	03/22/2024	58,904	23,262,293	394.92	809,927		60,077		734			(270,717)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/24/2021	03/19/2024	71,704	28,398,326	396.05	951,511		68,152		505			(318,918)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/24/2021	03/20/2024	27,613	10,878,488	393.96	390,450		28,299		426			(130,747)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/24/2021	03/21/2024	32,020	12,634,511	394.58	444,760		32,613		423			(148,797)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/24/2021	03/22/2024	61,886	24,517,885	396.18	819,367		60,777		501			(273,873)				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/01/2021	03/25/2024	16,794	6,738,000	401.22	199,510			15,460		27			(67,178)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/01/2021	03/26/2024	85,644	33,874,756	395.53	1,211,006			94,871		1,084			(407,389)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/01/2021	03/27/2024	30,626	12,113,693	395.54	433,354			34,317		407			(145,648)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/01/2021	03/28/2024	29,098	11,489,357	394.85	420,467			33,653		508			(141,187)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/01/2021	03/28/2024	58,129	22,995,081	395.59	821,357			65,739		801			(275,801)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/01/2021	03/28/2024	9,809	3,928,032	400.44	119,575			9,570		26			(40,152)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/01/2021	03/28/2024	6,891	2,762,220	400.83	82,971			6,641		16			(27,860)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/01/2021	03/22/2024	9,394	3,771,934	401.54	110,282			8,263		10			(37,237)				03
MAR 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L1QCEMIK50	04/06/2021	03/19/2024	14,830	4,722,830	318.47	206,897			14,998		53,272			(70,183)				03
MAR 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L1QCEMIK50	04/06/2021	03/21/2024	14,024	4,442,434	316.78	208,289			15,457		64,921			(70,525)				03
MAR 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L1QCEMIK50	04/06/2021	03/22/2024	15,150	4,927,642	325.25	163,358			12,263		15,935			(55,260)				03
MAR 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L1QCEMIK50	04/06/2021	03/22/2024	15,835	5,080,741	320.86	202,437			15,197		39,178			(68,480)				03
MAR 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L1QCEMIK50	04/06/2021	03/26/2024	14,938	4,833,807	323.6	172,346			13,527		23,106			(58,085)				03
MAR 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L1QCEMIK50	04/06/2021	03/28/2024	30,744	9,928,205	322.93	364,535			29,230		55,014			(122,632)				03
MAR 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L1QCEMIK50	04/06/2021	03/28/2024	10,515	3,473,246	330.31	92,621			7,427		3,659			(31,158)				03
APR 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L1QCEMIK50	04/06/2021	04/02/2024	15,601	5,049,469	323.67	180,345			15,222		25,452			(60,391)				03
APR 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L1QCEMIK50	04/06/2021	04/05/2024	20,004	6,526,718	326.27	209,112			18,175		20,216			(69,831)				03
FEB 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L1QCEMIK50	04/06/2021	02/27/2024	12,528	3,955,440	315.73	190,955			10,317		62,140			(66,065)				03
MAR 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L1QCEMIK50	04/06/2021	03/05/2024	11,073	3,480,355	314.31	178,153			10,736		67,867			(61,230)				03
MAR 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L1QCEMIK50	04/06/2021	03/12/2024	15,267	4,803,960	314.67	243,379			16,165		90,880			(83,099)				03
MAR 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L1QCEMIK50	04/06/2021	03/15/2024	16,825	5,321,913	316.31	253,420			17,494		81,406			(86,286)				03
MAR 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFMBT61CT2L1QCEMIK50	04/06/2021	03/18/2024	16,506	5,299,497	321.06	208,914			14,964		38,291			(70,934)				03
MAR 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	04/08/2021	03/18/2024	2,793	1,184,061	424.01	28,892			2,079					(9,856)				03
MAR 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	04/08/2021	03/22/2024	6,649	2,807,999	422.34	72,913			5,499					(24,779)				03
MAR 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	04/08/2021	03/28/2024	8,087	3,418,532	422.72	87,914			7,082					(29,712)				03
APR 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	04/08/2021	04/02/2024	3,014	1,281,896	425.28	30,186			2,560					(10,155)				03
APR 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	04/08/2021	04/05/2024	12,488	5,293,509	423.89	131,272			11,462		1			(44,039)				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/12/2021	04/01/2024	9,084	3,669,020	403.88	103,290			8,679		9			(34,811)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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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APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2021	04/02/2024	94,896	37,518,011	395.36	1,400,662			118,875		1,793			(471,625)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2021	04/03/2024	22,617	8,932,322	394.94	338,123			28,982		508			(113,746)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2021	04/04/2024	36,296	14,308,929	394.23	554,238			47,973		1,050			(186,277)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2021	04/05/2024	52,803	21,005,546	397.81	725,513			63,407		537			(243,617)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2021	04/05/2024	40,611	16,135,618	397.32	566,525			49,512		482			(190,232)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2021	04/05/2024	4,483	1,816,582	405.25	48,950			4,278		4			(16,437)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2021	04/08/2024	5,785	2,316,815	400.49	73,411			6,600		29			(24,583)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2021	04/09/2024	64,799	25,808,126	398.28	879,970			79,851		693			(294,399)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2021	04/10/2024	42,497	16,876,798	397.13	597,932			54,756		675			(199,858)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2021	04/11/2024	25,786	10,208,372	395.89	376,474			34,789		614			(125,721)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/21/2021	04/16/2024	10,755	3,336,862	310.26	73,498			7,154					(24,634)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/21/2021	04/19/2024	13,037	4,037,612	309.71	91,907			9,174					(30,720)				03
MAR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/21/2021	03/26/2024	8,220	2,502,999	304.5	74,687			5,944					(25,525)				03
MAR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/21/2021	03/28/2024	8,975	2,752,761	306.73	72,949			5,931					(24,885)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/21/2021	04/05/2024	10,235	3,152,677	308.02	78,197			6,891					(26,477)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/21/2021	04/05/2024	6,107	1,876,105	307.19	48,704			4,292					(16,491)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/21/2021	04/09/2024	8,429	2,586,615	306.86	68,500			6,268					(23,108)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/21/2021	04/12/2024	14,842	4,555,299	306.91	120,510			11,329		1			(40,540)				03
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			6,336					(22,673)				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			16,534		39,834			(65,596)				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			17,842		29,644			(68,551)				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	2,827,520	330.01	82,054			7,480		3,680			(27,860)				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			21,330		28,938			(78,641)				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			22,354		35,788			(80,784)				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			10,728		7,549			(38,391)				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			10,104		5,599			(36,155)				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			7,927		1,137			(27,557)				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			11,491		7,203			(39,566)				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			18,645		14,367			(63,014)				03

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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 Year-end (b)
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2021	04/19/2024	11,431	3,778,701	330.56	116,150		11,658		5,568			(39,038)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2021	04/19/2024	11,702	3,911,223	334.24	102,296		10,267		2,369			(34,381)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2021	04/23/2024	14,630	4,818,311	329.35	156,429		16,217		9,793			(52,382)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2021	04/25/2024	12,679	4,150,117	327.31	146,994		15,480		13,038			(49,133)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2021	04/26/2024	7,643	2,522,171	330.01	79,787		8,468		4,636			(26,644)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2021	03/19/2024	12,309	3,885,146	315.64	213,580		15,791		65,938			(73,893)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2021	03/22/2024	14,249	4,525,884	317.63	231,118		17,694		58,756			(79,734)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2021	03/27/2024	15,387	4,947,354	321.52	217,799		17,621		35,189			(74,785)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/30/2021	04/12/2024	35,525	14,151,907	398.37	514,040		48,819		425			(174,697)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/30/2021	04/12/2024	43,890	17,465,092	397.93	643,425		61,107		599			(218,669)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/30/2021	04/12/2024	6,640	2,678,946	403.46	82,335		7,820		16			(27,982)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/30/2021	04/16/2024	66,145	26,454,569	399.95	914,781		89,951		590			(309,736)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/30/2021	04/17/2024	40,290	16,078,526	399.07	572,521		56,775		489			(193,670)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/30/2021	04/18/2024	33,741	13,496,532	400	466,305		46,631		325			(157,594)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/30/2021	04/19/2024	31,693	12,653,695	399.26	448,137		45,187		397			(151,314)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/30/2021	04/19/2024	51,331	20,458,865	398.57	740,702		74,687		785			(250,098)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/30/2021	04/22/2024	6,602	2,666,070	403.83	81,402		8,411		24			(27,409)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/30/2021	04/23/2024	62,218	24,792,186	398.47	902,790		94,023		1,149			(303,703)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/30/2021	04/24/2024	34,057	13,589,954	399.04	485,988		51,015		558			(163,339)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/30/2021	04/25/2024	30,150	12,022,816	398.77	433,855		45,900		553			(145,683)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/30/2021	04/26/2024	77,025	30,853,828	400.57	1,051,389		112,097		887			(352,718)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/30/2021	04/26/2024	7,351	2,981,325	405.57	86,080		9,178		19			(28,878)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/30/2021	04/29/2024	4,485	1,836,579	409.49	46,510		5,073		4			(15,560)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/05/2021	04/22/2024	4,722	2,011,069	425.88	54,930		5,707		1			(18,599)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/05/2021	04/23/2024	3,809	1,636,738	429.74	39,069		4,092					(13,216)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/05/2021	04/26/2024	24,283	10,323,313	425.13	290,052		31,096		6			(97,846)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/05/2021	04/30/2024	9,770	4,148,283	424.59	119,008		13,150		4			(39,998)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/05/2021	05/02/2024	7,726	3,279,336	424.46	94,608		10,609		3			(31,739)				03

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MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/05/2021	.05/02/2024	12,749	5,364,866	420.82	174,885			19,610		15			(58,670)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/05/2021	04/08/2024	3,557	1,513,129	425.39	41,677			3,839					(14,297)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/05/2021	04/09/2024	3,457	1,467,197	424.39	41,858			3,891					(14,346)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/05/2021	04/12/2024	14,742	6,265,506	425.01	175,287			16,741		1			(59,906)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/05/2021	04/15/2024	6,384	2,727,402	427.24	70,739			6,935					(24,108)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/05/2021	04/16/2024	5,959	2,553,986	428.57	63,250			6,254					(21,536)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/05/2021	04/19/2024	11,342	4,834,916	426.27	130,047			13,186		1			(44,156)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/11/2021	04/30/2024	69,401	27,767,882	400.11	933,438			103,428		1,065			(314,594)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/11/2021	05/01/2024	39,498	15,781,179	399.54	540,733			60,359		734			(182,073)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/11/2021	05/02/2024	34,027	13,569,050	398.77	476,722			53,604		804			(160,372)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/11/2021	05/03/2024	34,700	13,928,720	401.4	449,370			50,895		419			(151,031)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/11/2021	05/03/2024	38,120	15,167,074	397.88	548,924			62,171		1,173			(184,491)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/11/2021	05/03/2024	4,729	1,896,182	400.94	62,144			7,038		65			(20,886)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/11/2021	05/06/2024	8,445	3,398,690	402.45	106,154			12,282		86			(35,580)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/11/2021	05/07/2024	55,154	22,191,723	402.36	695,491			81,034		597			(232,894)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/11/2021	05/08/2024	31,649	12,690,235	400.97	416,499			48,865		516			(139,342)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/11/2021	05/09/2024	34,430	13,818,168	401.34	448,280			52,956		528			(149,837)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/11/2021	05/10/2024	64,428	25,911,717	402.18	818,238			97,320		819			(273,245)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/12/2021	04/22/2024	4,597	1,849,585	402.36	57,093			5,954		26			(19,403)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/12/2021	04/26/2024	8,495	3,398,576	400.08	113,320			12,194		112			(38,369)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/12/2021	04/26/2024	7,964	3,224,031	404.85	91,660			9,863		26			(31,035)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/12/2021	04/30/2024	8,877	3,599,821	405.52	100,311			11,125		28			(33,839)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/12/2021	05/03/2024	6,141	2,501,670	407.34	65,652			7,443		13			(22,086)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/12/2021	05/03/2024	14,109	5,644,826	400.09	188,918			21,417		243			(63,553)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/12/2021	05/07/2024	6,499	2,639,943	406.18	72,274			8,429		24			(24,224)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/12/2021	05/10/2024	10,103	4,123,279	408.14	105,774			12,592		24			(35,355)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/12/2021	03/22/2024	4,746	1,892,875	398.84	64,497			5,009		15			(22,571)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/12/2021	03/28/2024	7,356	2,966,914	403.36	87,163			7,229		6			(30,328)				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/12/2021	04/05/2024	6,939	2,804,261	404.11	80,705			7,253		8			(27,869)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/12/2021	04/09/2024	5,443	2,187,062	401.82	68,199			6,364		19			(23,462)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/12/2021	04/12/2024	7,313	2,944,989	402.69	89,368			8,567		22			(30,657)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/12/2021	04/15/2024	8,373	3,406,386	406.84	89,840			8,841		7			(30,733)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/12/2021	04/19/2024	7,609	3,061,137	402.29	94,507			9,618		38			(32,208)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/12/2021	05/10/2024	14,119	4,429,880	313.75	72,551			8,637					(24,250)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/12/2021	05/10/2024	5,437	1,702,308	313.09	29,012			3,454					(9,697)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/12/2021	04/22/2024	17,213	5,365,847	311.74	97,823			10,201					(33,245)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/12/2021	04/26/2024	15,632	4,857,247	310.73	94,279			10,145					(31,922)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/12/2021	04/26/2024	7,617	2,374,131	311.67	43,592			4,691					(14,760)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/12/2021	04/29/2024	11,218	3,490,870	311.19	66,090			7,275					(22,315)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/12/2021	04/30/2024	9,151	2,861,634	312.71	49,527			5,493					(16,707)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/12/2021	05/03/2024	15,136	4,719,268	311.8	86,433			9,798					(29,076)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/12/2021	05/03/2024	18,109	5,619,045	310.29	112,459			12,749		1			(37,832)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/12/2021	05/06/2024	9,661	3,029,051	313.53	50,114			5,804					(16,812)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/21/2021	05/13/2024	6,650	2,710,745	407.64	72,284			8,869		21			(24,339)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/21/2021	05/14/2024	62,276	24,914,619	400.07	855,667			105,677		1,564			(287,851)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/21/2021	05/15/2024	34,587	13,783,051	398.5	498,058			61,913		1,315			(167,395)				03
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			41,241		898			(110,684)				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			78,007		1,338			(207,830)				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			53,849		702			(143,466)				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			7,402		34			(19,298)				03
MAY 24 JPMorgan MOZAIC2 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			66,666		1,031			(187,177)				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			22,551		18,138			(67,469)				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			23,260		9,408			(66,851)				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			27,319		14,680			(81,070)				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			17,235		7,682			(48,391)				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			25,467		15,101			(72,057)				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			24,296		19,222			(65,207)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/28/2021	.05/14/2024	25,313	8,315,833	328.52	298,682		37,162		25,123			(101,225)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/28/2021	.05/17/2024	14,486	4,767,217	329.09	167,564		21,256		13,346			(56,630)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/28/2021	.05/24/2024	17,649	5,816,846	329.58	201,288		26,666		15,917			(67,590)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/28/2021	.05/22/2024	23,519	7,713,376	327.97	284,880		37,284		27,585			(95,835)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/28/2021	.05/24/2024	16,192	5,343,581	330.01	181,625		24,061		13,520			(60,987)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/28/2021	.04/09/2024	14,993	4,813,248	321.03	228,669		21,726		40,482			(80,100)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/28/2021	.04/18/2024	20,359	6,607,446	324.54	274,669		28,225		32,590			(95,389)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/28/2021	.04/26/2024	16,331	5,349,755	327.58	197,460		21,629		16,118			(68,057)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/28/2021	.04/23/2024	16,934	5,510,731	325.43	221,675		23,721		24,160			(76,621)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/28/2021	.04/30/2024	32,737	10,834,925	330.97	347,763		39,258		17,138			(119,411)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/02/2021	.05/17/2024	33,852	10,573,459	312.34	219,078		27,842		1			(74,178)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/02/2021	.05/13/2024	14,413	4,486,318	311.26	98,599		12,210		1			(33,509)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/02/2021	.05/24/2024	14,748	4,618,992	313.2	91,492		12,143		1			(30,778)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/02/2021	.05/21/2024	11,353	3,552,985	312.96	71,210		9,280					(24,022)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/02/2021	.05/24/2024	14,966	4,669,766	312.02	98,977		13,136		1			(33,297)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/02/2021	.05/31/2024	18,420	5,752,088	312.28	120,687		16,688		2			(40,340)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.06/02/2021	.05/02/2024	5,749	2,440,943	424.61	67,211		7,736		2			(23,143)				03
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		6,260					(18,729)				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		9,499					(27,301)				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		3,344		1			(9,390)				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		8,176					(22,957)				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		13,799		8			(38,743)				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		10,549		4			(28,949)				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		38,701		13			(103,107)				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		8,248		1			(22,467)				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		31,155		12			(78,969)				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		9,546		3			(24,710)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
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		9,820		3			(24,219)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.06/02/2021	.05/31/2024	4,879	2,100,098	430.43	47,982		6,653		2			(16,082)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/04/2021	.05/21/2024	65,461	26,079,543	398.4	1,056,536		138,193		3,004			(357,732)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/04/2021	.05/22/2024	47,791	19,109,191	399.85	740,281		97,423		1,604			(250,419)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/04/2021	.05/23/2024	24,292	9,701,122	399.35	381,875		50,563		942			(129,059)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/04/2021	.05/24/2024	40,714	16,334,715	401.21	607,040		80,864		1,045			(204,967)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/04/2021	.05/24/2024	38,850	15,537,316	399.93	601,011		80,061		1,352			(202,932)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/04/2021	.05/24/2024	5,270	2,160,671	410.01	60,234		8,024		14			(20,338)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/04/2021	.05/29/2024	51,681	20,772,537	401.94	756,088		103,736		1,288			(254,118)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/04/2021	.05/30/2024	28,965	11,652,692	402.3	419,416		57,877		682			(140,834)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/04/2021	.05/31/2024	26,316	10,593,817	402.56	378,426		52,520		599			(126,954)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/04/2021	.05/31/2024	36,239	14,668,183	404.76	488,142		67,748		484			(163,761)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/04/2021	.06/03/2024	2,760	1,134,813	411.1	30,696		4,333		8			(10,270)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/11/2021	.06/04/2024	59,202	23,822,337	402.39	885,072		126,439		1,570			(297,743)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/11/2021	.06/05/2024	30,985	12,452,127	401.88	470,348		67,564		949			(158,082)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/11/2021	.06/06/2024	20,732	8,323,117	401.46	318,653		46,024		716			(106,999)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/11/2021	.06/07/2024	72,267	29,198,230	404.03	1,031,257		149,760		1,420			(345,964)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/11/2021	.06/10/2024	1,720	714,553	415.52	17,283		2,550		2			(5,782)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/15/2021	.05/13/2024	9,424	3,811,202	404.42	129,578		16,243		73			(44,577)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/15/2021	.05/14/2024	6,274	2,565,287	408.87	75,352		9,508		14			(25,898)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/15/2021	.05/17/2024	11,330	4,602,933	406.27	147,627		18,990		62			(50,595)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/15/2021	.05/21/2024	6,077	2,469,742	406.39	79,065		10,429		38			(26,996)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/15/2021	.05/24/2024	3,871	1,557,325	402.26	57,065		7,665		77			(19,430)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/15/2021	.05/24/2024	12,023	4,892,579	406.94	154,133		20,704		72			(52,480)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/15/2021	.05/28/2024	5,056	2,071,435	409.7	59,711		8,213		17			(20,255)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/15/2021	.05/31/2024	7,674	3,137,790	408.88	93,087		13,027		36			(31,489)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/15/2021	.06/03/2024	5,780	2,356,588	407.71	72,829		10,366		41			(24,568)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/15/2021	.06/07/2024	4,975	2,016,794	405.42	67,306		9,792		70			(22,621)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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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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			12,986		47			(30,000)				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			9,299		23			(21,081)				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			17,449		73			(39,314)				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			6,501		69			(14,380)				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			137,329		1,646			(309,414)				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			65,832		785			(147,416)				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			80,900		869			(178,960)				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			52,002		661			(115,735)				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			84,010		1,196			(185,840)				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			3,457		15			(7,510)				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			165,449		3,770			(357,331)				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			93,655		2,980			(201,083)				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			69,271		2,213			(147,858)				03
JUN 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L1QCEMIK50	.06/24/2021	.06/03/2024	12,976	4,043,700	311.62	78,061			11,224		2			(26,603)				03
JUN 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L1QCEMIK50	.06/24/2021	.06/07/2024	19,145	5,994,774	313.13	106,140			15,600		2			(36,038)				03
JUN 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L1QCEMIK50	.06/24/2021	.06/07/2024	16,463	5,116,570	310.79	103,961			15,280		4			(35,298)				03
JUN 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L1QCEMIK50	.06/24/2021	.06/10/2024	10,899	3,405,146	312.43	62,971			9,405		2			(21,321)				03
JUN 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L1QCEMIK50	.06/24/2021	.06/14/2024	20,219	6,318,267	312.49	116,771			17,807		3			(39,391)				03
JUN 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L1QCEMIK50	.06/24/2021	.06/14/2024	21,438	6,679,155	311.56	130,362			19,880		6			(43,976)				03
JUN 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L1QCEMIK50	.06/24/2021	.06/18/2024	16,776	5,172,907	308.35	121,578			18,920		21			(40,862)				03
JUN 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L1QCEMIK50	.06/24/2021	.06/21/2024	16,777	5,224,718	311.42	103,312			16,317		6			(34,627)				03
JUN 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L1QCEMIK50	.06/24/2021	.06/21/2024	15,150	4,678,076	308.79	107,471			16,974		18			(36,021)				03
JUN 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	.06/24/2021	.06/03/2024	5,962	2,573,352	431.63	57,738			8,310		2			(19,696)				03
MAY 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	.06/24/2021	.05/31/2024	4,442	1,909,398	429.85	45,573			6,449		2			(15,590)				03
JUN 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	.06/24/2021	.06/04/2024	8,538	3,682,424	431.28	83,731			12,118		4			(28,536)				03
JUN 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	.06/24/2021	.06/07/2024	22,004	9,508,506	432.13	210,119			30,911		9			(71,409)				03
JUN 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	.06/24/2021	.06/11/2024	4,756	2,058,760	432.91	44,354			6,665		2			(15,018)				03
JUN 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	.06/24/2021	.06/10/2024	5,678	2,447,247	430.98	56,482			8,443		4			(19,142)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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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		25,875		14			(57,238)				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		15,231		14			(32,896)				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		4,930		2			(10,711)				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		46,164		52			(97,965)				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		16,078		14,122			(45,493)				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		19,768		14,983			(53,845)				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		23,143		26,218			(61,659)				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		18,508		11,496			(47,912)				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		18,457		17,856			(47,110)				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		16,392		13,400			(40,427)				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		19,201		13,789			(46,414)				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		26,929		19,604			(65,528)				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		28,784		17,664			(67,781)				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		20,207		17,061			(47,279)				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		29,972		22,547			(69,238)				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		19,228		15,517			(43,592)				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		25,040		18,049			(56,416)				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		26,007		19,134			(57,882)				03
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		38,610		24,263			(85,411)				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		52,779		69,443			(113,990)				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		31,768		38,622			(68,611)				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		61,433		68,453			(130,366)				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		17,167		12,645			(35,805)				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		41,215		35,124			(85,474)				03
JUN 24 JPMorgan MOZAIC2 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		42,908		33,941			(87,985)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	.07/02/2021	.06/21/2024	74,812	30,105,672	402.42	1,134,892		180,742		3,008			(383,551)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	.07/02/2021	.06/25/2024	84,348	34,087,723	404.13	1,219,678		198,029		2,583			(410,685)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	.07/02/2021	.06/26/2024	35,378	14,284,044	403.76	517,574		84,434		1,200			(174,115)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/02/2021	06/27/2024	30,893	12,470,927	403.68	453,202			74,282		1,090			(152,319)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/02/2021	06/28/2024	68,861	27,787,520	403.53	1,015,013			167,146		2,565			(340,828)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/02/2021	06/28/2024	1,212	486,223	401.3	19,047			3,136		71			(6,396)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/02/2021	07/01/2024	4,411	1,830,748	415	45,967			7,675		13			(15,393)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2021	06/14/2024	7,884	3,219,711	408.4	95,787			14,743		67			(32,614)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2021	06/18/2024	6,944	2,811,183	404.82	94,303			14,812		154			(31,990)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2021	06/21/2024	12,814	5,232,429	408.35	156,582			24,960		137			(52,968)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2021	06/21/2024	9,159	3,686,317	402.49	133,443			21,272		363			(45,141)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2021	06/24/2024	6,733	2,750,988	408.57	81,876			13,242		74			(27,620)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2021	06/25/2024	7,388	3,042,563	411.81	81,271			13,207		39			(27,390)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2021	06/28/2024	23,843	9,782,836	410.3	275,627			45,430		198			(92,637)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2021	06/28/2024	8,267	3,334,041	403.28	118,140			19,472		325			(39,706)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2021	07/02/2024	10,457	4,254,034	406.83	134,785			22,629		211			(45,134)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/14/2021	07/12/2024	23,235	7,305,228	314.41	143,872			25,428		6			(48,089)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/14/2021	07/12/2024	10,871	3,394,770	312.29	75,403			13,327		7			(25,203)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/14/2021	06/24/2024	12,080	3,710,992	307.21	107,570			17,528		30			(36,558)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/14/2021	06/25/2024	10,043	3,130,639	311.73	71,006			11,625		4			(24,109)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/14/2021	06/28/2024	18,772	5,830,793	310.61	141,003			23,413		14			(47,742)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/14/2021	07/01/2024	15,002	4,670,553	311.32	108,790			18,316		9			(36,733)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/14/2021	07/02/2024	14,126	4,434,845	313.94	89,141			15,077		3			(30,071)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/14/2021	07/05/2024	22,950	7,181,366	312.91	153,344			26,288		8			(51,586)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/14/2021	07/09/2024	18,124	5,679,393	313.37	118,462			20,668		6			(39,705)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/14/2021	06/24/2024	9,410	4,034,867	428.79	124,636			20,365		18			(42,476)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/14/2021	06/25/2024	5,305	2,283,584	430.48	66,709			10,952		7			(22,714)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/14/2021	06/28/2024	21,914	9,453,123	431.38	268,372			44,687		28			(91,122)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/14/2021	07/01/2024	6,590	2,838,477	430.7	82,593			13,944		11			(27,965)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/14/2021	07/02/2024	9,652	4,172,954	432.34	114,955			19,496		12			(38,886)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/14/2021	07/05/2024	17,478	7,568,578	433.04	203,960			35,062		20			(68,804)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	.07/14/2021	.07/08/2024	2,252	982,610	436.38	23,645		4,119		1			(7,954)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	.07/14/2021	.07/09/2024	6,824	2,964,585	434.43	76,370		13,361		7			(25,668)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	.07/14/2021	.07/12/2024	19,883	8,685,410	436.82	206,372		36,575		13			(69,170)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/16/2021	.07/02/2024	60,230	24,440,073	405.78	794,432		134,862		1,528			(268,987)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/16/2021	.07/03/2024	37,673	15,245,453	404.68	513,858		87,627		1,234			(173,826)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/16/2021	.07/05/2024	55,132	22,343,763	405.28	739,316		127,209		1,666			(249,630)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/16/2021	.07/08/2024	4,593	1,875,617	408.39	56,169		9,793		77			(18,913)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/16/2021	.07/09/2024	47,636	19,302,555	405.21	641,656		112,364		1,596			(215,857)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/16/2021	.07/10/2024	28,004	11,314,241	404.02	390,938		68,756		1,220			(131,393)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/16/2021	.07/11/2024	28,427	11,535,474	405.8	376,651		66,529		881			(126,474)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/16/2021	.07/12/2024	31,978	13,009,679	406.83	410,919		72,893		819			(137,854)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/16/2021	.07/12/2024	23,152	9,386,438	405.43	310,466		55,073		791			(104,154)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/16/2021	.07/15/2024	3,931	1,615,396	410.92	44,658		8,023		45			(14,941)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/27/2021	.07/05/2024	7,824	3,194,037	408.24	100,224		17,390		125			(34,125)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/27/2021	.07/08/2024	7,909	3,194,660	403.94	115,389		20,287		336			(39,178)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/27/2021	.07/09/2024	5,125	2,117,262	413.15	56,525		9,981		30			(19,174)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/27/2021	.07/12/2024	15,189	6,238,208	410.71	181,203		32,412		169			(61,297)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/27/2021	.07/15/2024	8,740	3,559,678	407.27	115,984		21,010		219			(39,126)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/27/2021	.07/16/2024	7,392	3,005,630	406.58	100,168		18,221		218			(33,759)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/27/2021	.07/19/2024	19,254	7,843,355	407.37	255,303		47,017		515			(85,806)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/27/2021	.07/22/2024	2,963	1,205,613	406.84	39,976		7,452		94			(13,399)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/27/2021	.07/23/2024	4,720	1,925,328	407.95	61,637		11,536		122			(20,640)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/27/2021	.07/26/2024	9,519	3,930,205	412.88	107,089		20,281		95			(35,762)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/27/2021	.07/26/2024	15,435	4,873,154	315.73	104,660		19,821		4			(34,950)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/27/2021	.07/12/2024	8,870	2,705,754	305.04	100,948		18,057		82			(34,148)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/27/2021	.07/12/2024	10,614	3,337,392	314.42	76,431		13,671		3			(25,855)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/27/2021	.07/15/2024	11,329	3,573,472	315.42	77,554		14,049		2			(26,162)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/27/2021	.07/16/2024	11,610	3,652,525	314.6	83,027		15,103		3			(27,982)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/27/2021	.07/19/2024	22,620	7,094,072	313.62	170,501		31,400		11			(57,305)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/27/2021	.07/19/2024	19,786	6,237,250	315.24	137,089		25,247		5			(46,075)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/27/2021	.07/22/2024	9,499	2,981,866	313.91	70,646		13,169		4			(23,679)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/27/2021	.07/23/2024	7,703	2,443,839	317.27	48,015		8,986		1			(16,078)				03
JUN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/30/2021	.06/28/2024	19,096	5,750,878	301.15	226,292		38,214		45,019			(77,921)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/30/2021	.07/05/2024	19,070	5,738,265	300.9	229,035		39,925		47,889			(78,348)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/30/2021	.07/10/2024	15,111	4,566,508	302.19	173,176		30,855		32,481			(58,964)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/30/2021	.07/12/2024	14,879	4,494,746	302.09	171,255		30,775		32,702			(58,201)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/30/2021	.07/17/2024	20,495	6,198,599	302.44	233,441		42,837		43,873			(78,968)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/30/2021	.07/19/2024	21,110	6,332,276	299.96	264,302		48,900		63,017			(89,242)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/30/2021	.07/16/2024	49,318	19,905,808	403.62	745,198		136,182		2,616			(252,317)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/30/2021	.07/17/2024	38,677	15,549,633	402.04	611,481		112,209		2,826			(206,849)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/30/2021	.07/18/2024	16,716	6,735,821	402.95	257,598		47,465		1,047			(87,058)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/30/2021	.07/19/2024	20,210	8,108,055	401.2	327,596		60,610		1,786			(110,613)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/30/2021	.07/19/2024	27,127	10,837,692	399.51	461,167		85,322		3,256			(155,713)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/30/2021	.07/19/2024	6,185	2,559,960	413.88	68,718		12,714		41			(23,203)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/30/2021	.07/23/2024	58,824	23,770,004	404.09	879,412		165,346		3,249			(295,839)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/30/2021	.07/24/2024	29,578	11,963,069	404.46	437,753		82,633		1,551			(147,127)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/30/2021	.07/23/2024	23,732	7,151,386	301.34	282,648		53,143		60,270			(95,084)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/30/2021	.07/25/2024	28,576	11,580,884	405.26	413,501		78,364		1,310			(138,848)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/30/2021	.07/26/2024	39,987	12,032,972	300.92	484,646		92,207		108,319			(162,588)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/30/2021	.07/26/2024	23,700	9,633,851	406.5	330,845		62,946		871			(110,991)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/30/2021	.07/29/2024	9,263	2,821,159	304.55	97,821		18,829		15,600			(32,727)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/30/2021	.07/26/2024	44,954	18,115,835	402.99	694,982		132,225		3,216			(233,151)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/30/2021	.07/29/2024	5,518	2,272,562	411.84	65,720		12,650		74			(21,987)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/30/2021	.06/28/2024	14,395	4,715,344	327.57	218,878		36,962		23,225			(75,369)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/30/2021	.07/02/2024	28,087	9,194,802	327.37	430,998		74,128		47,709			(147,852)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/30/2021	.07/05/2024	25,107	8,240,857	328.23	374,420		65,269		38,370			(128,082)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/30/2021	.07/09/2024	25,125	8,293,296	330.08	351,593		62,374		30,001			(119,824)				03

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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 Year-end (b)
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/30/2021	07/11/2024	22,802	7,541,170	330.72	312,170		55,859		25,049			(106,190)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/30/2021	07/12/2024	19,444	6,441,781	331.3	260,801		46,866		19,684			(88,634)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/30/2021	07/16/2024	22,576	7,480,703	331.35	302,908		55,355		23,334			(102,561)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/30/2021	07/18/2024	22,322	7,346,742	329.12	324,828		59,853		32,401			(109,780)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/30/2021	07/19/2024	30,337	9,984,840	329.13	441,545		81,692		44,224			(149,088)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/30/2021	07/23/2024	16,898	5,622,233	332.71	216,648		40,734		14,908			(72,882)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/30/2021	07/25/2024	19,011	6,332,668	333.11	240,465		45,571		15,997			(80,745)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/30/2021	07/26/2024	19,061	6,323,226	331.74	253,665		48,262		19,881			(85,099)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/30/2021	07/29/2024	5,151	1,722,422	334.36	62,363		12,004		3,677			(20,864)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/30/2021	06/12/2024	14,661	4,820,675	328.82	211,403		33,006		17,617			(73,910)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/30/2021	06/18/2024	16,070	5,242,490	326.23	254,769		41,006		29,704			(88,563)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/30/2021	06/21/2024	16,098	5,209,181	323.59	279,621		45,674		43,238			(96,925)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/30/2021	06/26/2024	14,987	4,888,013	326.16	239,093		39,999		29,207			(82,485)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/30/2021	06/28/2024	23,983	7,802,150	325.32	394,225		66,572		52,926			(135,747)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/04/2021	07/12/2024	11,330	4,946,486	436.6	148,171		26,776		8			(50,639)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/04/2021	07/16/2024	6,315	2,760,275	437.11	81,492		14,976		5			(27,747)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/04/2021	07/19/2024	14,428	6,294,215	436.25	191,470		35,622		14			(65,011)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/04/2021	07/19/2024	15,963	7,004,471	438.79	195,930		36,452		9			(66,525)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/04/2021	07/22/2024	6,048	2,643,394	437.09	78,359		14,756		6			(26,532)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/04/2021	07/23/2024	3,013	1,320,381	438.17	37,792		7,145		2			(12,784)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/04/2021	07/26/2024	16,679	7,336,285	439.85	198,908		38,054		10			(67,099)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/04/2021	07/29/2024	6,559	2,892,706	441.05	75,469		14,607		3			(25,388)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/04/2021	07/30/2024	13,228	5,819,240	439.93	157,738		30,647		9			(53,015)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/04/2021	08/02/2024	9,685	4,296,174	443.59	103,073		20,255		3			(34,547)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/04/2021	08/02/2024	7,868	3,509,814	446.09	77,229		15,176		2			(25,885)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/10/2021	07/30/2024	44,280	17,902,234	404.3	661,537		128,887		2,665			(222,956)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/10/2021	07/31/2024	33,399	13,541,287	405.44	482,949		94,451		1,653			(162,617)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/10/2021	08/01/2024	24,174	9,809,606	405.8	346,165		67,957		1,138			(116,452)				03

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AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2021	08/02/2024	27,880	11,280,902	404.63	413,175			81,418		1,662			(138,866)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2021	08/02/2024	31,898	12,976,568	406.81	443,706			87,434		1,264			(149,128)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2021	08/06/2024	39,949	16,235,152	406.4	563,277			112,655		1,841			(188,620)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2021	08/07/2024	35,446	14,408,566	406.49	498,729			100,112		1,635			(166,853)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2021	08/08/2024	22,261	9,026,653	405.49	322,786			65,030		1,256			(107,891)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2021	08/09/2024	37,186	15,064,691	405.12	545,143			110,226		2,283			(182,047)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	07/30/2024	11,308	3,407,832	301.37	121,107			23,859		29,347			(41,273)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	07/31/2024	10,698	3,213,825	300.41	118,963			23,526		31,417			(40,505)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/02/2024	18,478	5,606,513	303.41	182,751			36,414		37,106			(62,108)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/06/2024	12,890	3,893,380	302.04	134,961			27,293		31,499			(45,697)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/07/2024	13,756	4,135,903	300.66	152,142			30,880		40,070			(51,466)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/09/2024	24,746	7,424,035	300.01	280,867			57,420		78,396			(94,835)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/06/2024	2,951	1,211,500	410.55	34,526			6,982		61			(11,690)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/09/2024	22,724	9,243,564	406.77	299,052			61,138		1,031			(100,975)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/09/2024	4,259	1,779,089	417.7	39,781			8,133		21			(13,432)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/13/2024	59,291	24,110,510	406.65	784,414			162,667		2,950			(263,881)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/12/2024	10,047	3,017,291	300.32	112,827			23,315		30,962			(37,991)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/14/2024	36,643	14,930,626	407.46	473,430			98,522		1,599			(159,118)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/13/2024	12,876	3,901,723	303.03	130,045			26,968		28,437			(43,748)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/15/2024	29,552	12,040,842	407.44	382,408			79,859		1,317			(128,408)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/14/2024	19,353	5,884,307	304.05	187,725			39,066		37,526			(63,094)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/16/2024	28,583	11,647,384	407.49	369,295			77,389		1,284			(123,890)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/16/2024	35,290	10,631,906	301.27	382,547			80,166		98,214			(128,336)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/16/2024	21,957	8,917,815	406.15	295,321			61,887		1,257			(99,074)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/19/2024	33,177	10,008,481	301.67	354,661			75,093		88,827			(118,654)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2021	07/26/2024	7,971	3,240,751	406.56	113,828			22,145		290			(39,048)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2021	07/29/2024	9,151	3,747,134	409.5	119,963			23,610		197			(41,037)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2021	07/30/2024	8,033	3,312,171	412.3	96,722			19,109		100			(33,056)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2021	08/02/2024	19,486	7,973,573	409.2	258,381			51,628		485			(88,057)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2021	08/02/2024	5,345	2,219,197	415.23	58,896			11,768		38			(20,072)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2021	08/05/2024	6,077	2,498,618	411.17	76,021			15,360		109			(25,836)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2021	08/06/2024	3,515	1,451,217	412.87	41,793			8,475		46			(14,190)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2021	08/09/2024	17,933	7,303,997	407.3	252,493			51,763		737			(85,491)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2021	08/09/2024	5,256	2,176,325	414.09	60,283			12,359		57			(20,411)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2021	08/12/2024	3,064	1,274,080	415.76	33,433			6,928		25			(11,289)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2021	08/13/2024	5,537	2,283,782	412.43	67,002			13,933		91			(22,602)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2021	08/16/2024	16,086	6,537,554	406.42	233,243			49,013		878			(78,464)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2021	08/19/2024	5,243	2,128,335	405.96	77,173			16,385		326			(25,890)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2021	08/20/2024	5,348	2,174,536	406.64	77,219			16,451		300			(25,881)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2021	08/23/2024	14,733	6,014,571	408.24	203,314			43,754		651			(67,958)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2021	07/26/2024	11,442	3,571,288	312.13	97,520			18,972		12			(33,454)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2021	07/29/2024	10,566	3,333,018	315.44	76,190			14,995		3			(26,063)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2021	07/30/2024	13,431	4,256,581	316.92	89,633			17,708		3			(30,633)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2021	08/02/2024	19,629	6,222,441	317	130,702			26,116		4			(44,543)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2021	08/02/2024	8,615	2,749,490	319.16	51,042			10,199		1			(17,395)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2021	08/02/2024	11,117	3,525,061	317.08	73,710			14,728		2			(25,121)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2021	08/05/2024	11,292	3,576,462	316.72	76,446			15,446		3			(25,980)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2021	08/06/2024	15,577	4,908,272	315.1	114,859			23,292		8			(38,999)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2021	08/09/2024	27,543	8,702,546	315.96	194,573			39,889		11			(65,881)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2021	08/09/2024	10,416	3,309,290	317.71	67,073			13,751		2			(22,710)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2021	08/12/2024	16,488	5,207,209	315.82	117,553			24,359		8			(39,692)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2021	08/13/2024	9,472	3,008,368	317.59	61,557			12,801		2			(20,766)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2021	08/16/2024	24,354	7,734,938	317.6	158,505			33,308		7			(53,322)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2021	08/16/2024	7,165	2,282,253	318.54	44,338			9,317		1			(14,916)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2021	08/19/2024	4,659	1,469,661	315.43	34,045			7,228		3			(11,421)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2021	08/20/2024	7,838	2,476,965	316.01	55,613			11,848		4			(18,640)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2021	08/23/2024	21,685	6,862,513	316.47	150,448			32,377		11			(50,287)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
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		8,035		2			(12,480)				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		22,388		4			(38,184)				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		14,736		2			(24,786)				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		17,551		4			(29,386)				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		36,771		5			(60,730)				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		17,082		5			(28,212)				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		15,435		3			(25,038)				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		41,088		6			(65,777)				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		8,586		2			(13,745)				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		8,359		2			(13,209)				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		10,633		2			(16,728)				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		39,051		9			(60,654)				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		53,736		18,219			(92,083)				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		36,866		13,147			(62,878)				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		78,772		21,219			(134,354)				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		69,659		19,196			(116,630)				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		49,755		17,608			(82,925)				03
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		67,602		23,305			(111,651)				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		42,701		12,787			(70,525)				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		76,637		19,794			(124,322)				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		42,080		11,395			(67,962)				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		41,157		11,275			(65,887)				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		35,943		9,042			(57,540)				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		65,794		16,680			(103,513)				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		63,437		14,658			(99,376)				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		64,559		16,114			(100,273)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
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		53,691		14,135			(83,393)				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		65,340		18,028			(99,787)				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		34,216		10,854			(52,037)				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		29,581		10,687			(44,802)				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		40,964		18,304			(78,283)				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		42,686		19,181			(77,901)				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		36,905		16,823			(66,032)				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		48,718		16,141			(85,904)				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		84,075		28,503			(145,439)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	09/03/2021	08/20/2024	16,460	4,942,857	300.3	214,306		46,164		52,051			(72,629)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	09/03/2021	08/21/2024	15,058	4,488,289	298.06	212,774		45,989		61,356			(72,043)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	09/03/2021	08/23/2024	50,001	15,215,411	304.3	560,515		121,964		97,333			(189,433)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	09/03/2021	08/26/2024	19,454	5,885,324	302.52	233,647		51,346		48,044			(78,745)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	09/03/2021	08/27/2024	26,459	8,025,526	303.32	308,511		68,020		59,350			(103,881)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	09/03/2021	08/16/2024	2,796	1,137,718	406.88	43,061		9,150		140			(14,648)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	09/03/2021	08/20/2024	42,186	16,995,044	402.86	728,974		157,031		4,544			(247,052)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	09/03/2021	08/21/2024	26,792	10,819,490	403.83	450,913		97,461		2,485			(152,674)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	09/03/2021	08/22/2024	24,818	10,022,162	403.82	417,942		90,638		2,339			(141,380)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	09/03/2021	08/23/2024	29,235	11,820,185	404.31	485,893		105,727		2,572			(164,214)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	09/03/2021	08/23/2024	36,819	14,994,481	407.25	562,960		122,496		1,943			(190,260)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	09/03/2021	08/26/2024	2,998	1,229,227	410.08	42,325		9,301		100			(14,265)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	09/03/2021	08/27/2024	57,282	23,343,430	407.52	871,254		192,094		3,075			(293,365)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	09/03/2021	08/28/2024	34,738	14,196,374	408.67	511,343		113,108		1,546			(172,019)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	09/03/2021	08/29/2024	20,239	8,270,436	408.64	298,322		66,202		920			(100,265)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	09/03/2021	08/30/2024	26,861	10,942,211	407.37	410,699		91,434		1,552			(137,907)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	09/03/2021	08/30/2024	29,925	12,244,785	409.18	434,514		96,736		1,257			(145,904)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	09/03/2021	08/30/2024	2,297	951,470	414.25	28,711		6,392		38			(9,641)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	09/03/2021	08/28/2024	24,716	7,557,265	305.77	262,479		58,060		40,412			(88,299)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	09/03/2021	08/30/2024	106,306	32,556,353	306.25	1,108,776		246,848		164,267			(372,312)				03

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SCHEDULE DB - PART A - SECTION 1

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SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/17/2021	09/11/2024	20,206	6,726,464	332.9	252,735		59,111		23,699			(84,943)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/17/2021	09/12/2024	13,136	4,403,130	335.2	150,814		35,379		11,312			(50,641)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/17/2021	09/13/2024	32,503	10,821,097	332.93	406,609		95,673		38,368			(136,408)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/17/2021	09/16/2024	5,471	1,830,731	334.63	64,355		15,278		5,224			(21,530)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/17/2021	08/14/2024	9,633	3,226,349	334.91	109,694		23,432		7,127			(37,843)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/17/2021	08/20/2024	10,286	3,466,439	337.02	108,354		23,626		5,752			(37,170)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/17/2021	08/23/2024	12,699	4,252,444	334.86	145,741		32,099		10,083			(49,855)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/17/2021	08/27/2024	8,025	2,672,282	333	99,078		22,110		8,534			(33,766)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/17/2021	08/28/2024	11,093	3,724,471	335.74	123,507		27,651		8,008			(42,052)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	09/17/2021	09/04/2024	43,861	17,934,255	408.89	596,946		136,650		2,104			(201,933)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	09/17/2021	09/05/2024	17,468	7,163,450	410.1	229,349		52,665		688			(77,512)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	09/17/2021	09/06/2024	22,166	9,068,641	409.13	299,902		69,080		1,052			(101,262)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	09/17/2021	09/06/2024	28,163	11,556,858	410.36	367,242		84,591		1,077			(123,999)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	09/17/2021	09/09/2024	3,421	1,405,991	411.04	43,783		10,178		122			(14,743)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	09/17/2021	09/10/2024	36,544	14,955,348	409.24	493,712		115,124		1,813			(166,087)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	09/17/2021	09/11/2024	29,130	11,935,771	409.74	388,013		90,751		1,346			(130,410)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	09/17/2021	09/12/2024	29,552	12,071,835	408.49	408,709		95,879		1,717			(137,239)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	09/17/2021	09/13/2024	23,745	9,744,576	410.38	310,588		73,080		1,014			(104,195)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	09/17/2021	09/13/2024	37,979	15,529,254	408.89	519,553		122,248		2,093			(174,299)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	09/17/2021	09/13/2024	2,481	1,028,772	414.6	28,560		6,720		50			(9,581)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	09/17/2021	09/16/2024	6,342	2,579,427	406.69	92,664		21,998		526			(31,001)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/17/2021	08/30/2024	12,800	4,312,583	336.92	136,327		30,718		7,851			(46,331)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/17/2021	08/30/2024	36,626	12,262,035	334.79	423,484		95,422		30,783			(143,921)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/17/2021	09/04/2024	37,518	12,637,063	336.83	402,440		92,125		24,202			(136,136)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/17/2021	09/05/2024	10,262	3,465,109	337.65	106,692		24,500		5,894			(36,058)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/17/2021	09/06/2024	10,104	3,411,578	337.66	105,077		24,204		5,838			(35,479)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/17/2021	09/06/2024	18,924	6,361,552	336.16	208,625		48,055		13,662			(70,442)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/17/2021	09/10/2024	31,903	10,665,644	334.32	378,171		88,182		30,689			(127,219)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	09/21/2021	08/23/2024	3,074	1,280,171	416.5	30,245		6,674		28			(10,366)				03

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AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/21/2021	08/26/2024	10,621	4,308,940	405.71	146,566			32,662		769			(50,091)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/21/2021	08/27/2024	6,664	2,750,830	412.81	74,033			16,552		136			(25,278)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/21/2021	08/30/2024	9,644	3,980,674	412.76	107,531			24,275		210			(36,613)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/21/2021	08/30/2024	2,248	944,453	420.19	19,690			4,445		11			(6,704)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/21/2021	09/03/2024	4,149	1,721,271	414.86	43,399			9,922		66			(14,722)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/21/2021	09/06/2024	8,466	3,537,009	417.78	80,768			18,639		81			(27,322)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/21/2021	09/09/2024	3,400	1,405,784	413.41	37,371			8,704		79			(12,607)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/21/2021	09/10/2024	6,066	2,470,786	407.33	80,433			18,790		416			(27,108)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/21/2021	09/13/2024	10,610	4,393,879	414.12	114,378			26,962		233			(38,442)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/21/2021	09/16/2024	2,526	1,059,660	419.42	23,016			5,474		22			(7,714)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/21/2021	09/17/2024	4,832	2,003,382	414.59	51,463			12,276		105			(17,233)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/21/2021	09/20/2024	11,579	4,809,351	415.34	120,656			29,033		231			(40,292)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2021	08/26/2024	13,832	6,124,998	442.82	108,454			24,169		13			(37,065)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2021	08/27/2024	6,499	2,870,830	441.73	52,986			11,846		8			(18,092)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2021	08/30/2024	12,113	5,385,694	444.61	89,452			20,193		9			(30,457)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2021	08/30/2024	12,681	5,687,109	448.49	81,402			18,376		5			(27,716)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2021	09/03/2024	4,755	2,118,850	445.57	34,054			7,786		3			(11,552)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2021	09/06/2024	7,222	3,190,535	441.81	59,188			13,659		11			(20,022)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2021	09/06/2024	8,379	3,719,278	443.9	63,831			14,730		9			(21,593)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2021	09/09/2024	10,045	4,470,925	445.09	73,559			17,132		9			(24,814)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2021	09/10/2024	4,761	2,111,637	443.5	36,911			8,623		6			(12,440)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2021	09/13/2024	4,399	1,958,333	445.18	32,222			7,596		5			(10,830)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2021	09/13/2024	11,164	4,946,487	443.07	88,077			20,762		17			(29,602)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2021	09/17/2024	11,567	5,046,398	436.26	115,354			27,516		64			(38,628)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/21/2021	09/06/2024	20,338	6,468,053	318.03	101,614			23,449		9			(34,374)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/21/2021	09/09/2024	11,773	3,754,063	318.86	56,213			13,092		4			(18,963)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/21/2021	09/10/2024	13,142	4,182,005	318.21	65,182			15,227		6			(21,968)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
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		26,303		16			(37,502)				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		11,128		7			(15,682)				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		15,364		17			(21,569)				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		18,893		21			(26,221)				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		9,540		2			(14,818)				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		13,232		6			(20,293)				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		10,847		4			(16,565)				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		25,677		5			(38,727)				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		6,403		1			(9,501)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/24/2021	09/03/2024	13,583	4,142,447	304.97	139,091		31,948		25,337			(47,403)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/24/2021	09/04/2024	14,718	4,480,668	304.43	153,953		35,472		29,551			(52,419)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/24/2021	09/06/2024	35,493	10,728,078	302.26	404,619		93,808		93,769			(137,510)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/24/2021	09/09/2024	14,643	4,440,450	303.25	160,925		37,654		34,685			(54,538)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/24/2021	09/10/2024	15,063	4,574,753	303.71	162,679		38,180		33,842			(55,082)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/24/2021	09/11/2024	18,997	5,756,350	303.02	210,862		49,638		46,579			(71,330)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/24/2021	09/13/2024	39,935	12,105,043	303.12	441,679		104,597		97,364			(149,133)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/24/2021	09/16/2024	25,934	7,841,865	302.38	295,645		70,639		69,695			(99,549)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/24/2021	09/17/2024	14,930	4,513,800	302.34	170,495		40,856		40,431			(57,356)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/24/2021	09/18/2024	14,953	4,521,938	302.42	170,459		40,967		40,240			(57,290)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/24/2021	09/20/2024	50,911	15,318,490	300.89	615,509		148,786		163,848			(206,490)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/24/2021	09/23/2024	13,097	3,950,559	301.65	154,015		37,551		39,048			(51,527)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/01/2021	09/17/2024	48,480	19,733,352	407.04	596,790		143,938		3,849			(202,067)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/01/2021	09/18/2024	35,810	14,548,333	406.26	451,569		109,230		3,269			(152,755)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/01/2021	09/19/2024	16,576	6,748,111	407.09	203,890		49,462		1,341			(68,907)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/01/2021	09/20/2024	57,136	23,173,280	405.58	736,485		179,182		5,964			(248,674)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/01/2021	09/23/2024	3,607	1,481,655	410.78	39,676		9,736		168			(13,360)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/01/2021	09/24/2024	45,958	18,749,749	407.98	551,950		135,825		3,444			(185,679)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/01/2021	09/25/2024	29,190	11,878,274	406.93	362,248		89,394		2,623			(121,750)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/01/2021	09/26/2024	24,650	10,043,671	407.45	301,224		74,544		2,065			(101,147)				03

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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 Year-end (b)
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/01/2021	09/27/2024	18,711	7,645,303	408.59	220,795			54,793		1,323			(74,072)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/01/2021	09/27/2024	25,775	10,380,938	402.76	362,905			90,059		4,497			(121,747)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/01/2021	09/27/2024	6,245	2,532,549	405.54	80,934			20,085		715			(27,151)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/01/2021	09/30/2024	4,916	1,992,519	405.28	64,307			16,091		607			(21,514)				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			65,692		42,443			(91,170)				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			20,576		10,293			(28,234)				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			60,807		26,924			(83,126)				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			36,668		17,591			(49,939)				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			43,478		22,843			(58,776)				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			43,304		28,527			(58,541)				03
SEP 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			19,194		13,222			(25,662)				03
AUG 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			37,625		19,403			(56,749)				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			28,111		8,198			(40,555)				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			26,264		11,245			(37,446)				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			66,272		33,631			(93,036)				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			64,222		43,292			(89,812)				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			33,999		19,566			(47,184)				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			27,114		65			(37,629)				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			9,616		17			(13,195)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2021	09/24/2024	19,655	6,177,373	314.29	104,456			25,896		51			(35,400)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2021	09/27/2024	23,283	7,219,375	310.07	156,576			39,144		229			(52,917)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2021	09/27/2024	14,854	4,651,826	313.16	84,333			21,083		58			(28,502)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2021	09/30/2024	7,018	2,180,410	310.69	45,735			11,529		61			(15,414)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2021	10/01/2024	7,737	2,415,241	312.17	46,527			11,761		45			(15,667)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2021	10/04/2024	22,681	7,057,513	311.17	144,356			36,786		185			(48,473)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/08/2021	09/20/2024	10,592	3,524,413	332.73	119,271			29,207		13,309			(40,534)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/08/2021	09/30/2024	8,606	2,806,636	326.13	124,509			31,357		24,483			(41,924)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/08/2021	10/01/2024	23,097	7,612,180	329.57	295,149			74,535		44,923			(99,290)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/08/2021	10/02/2024	28,541	9,360,428	327.97	386,952			97,985		66,855			(130,053)				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
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		38,953		28,925			(51,328)				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		58,948		39,841			(77,675)				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		20,220		9,340			(26,359)				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		20,620		41			(28,617)				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		25,689		68			(35,652)				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		15,975		42			(21,838)				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		30,189		108			(40,811)				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		10,350		53			(13,991)				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		10,390		71			(13,891)				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		9,169		42			(12,214)				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		42,966		350			(56,616)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/12/2021	09/20/2024	8,953	3,674,141	410.37	100,993		24,777		426			(34,386)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/12/2021	09/23/2024	2,611	1,075,453	411.95	28,090		6,951		100			(9,538)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/12/2021	09/24/2024	6,320	2,618,104	414.27	63,135		15,666		164			(21,417)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/12/2021	09/27/2024	5,743	2,392,193	416.54	53,410		13,365		104			(18,067)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/12/2021	09/27/2024	10,409	4,257,001	408.97	123,244		30,839		692			(41,690)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/12/2021	09/30/2024	5,691	2,333,274	409.98	65,449		16,513		335			(22,078)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/12/2021	10/01/2024	4,490	1,823,915	406.2	58,013		14,677		487			(19,552)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/12/2021	10/04/2024	17,682	7,247,913	409.9	204,229		52,092		1,112			(68,640)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/12/2021	10/07/2024	3,067	1,271,112	414.41	30,795		7,918		96			(10,322)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/12/2021	10/08/2024	6,134	2,524,500	411.59	67,407		17,378		310			(22,572)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/12/2021	10/11/2024	4,359	1,798,003	412.49	46,640		12,119		198			(15,575)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/13/2021	09/24/2024	21,537	6,526,005	303.02	243,148		60,391		55,043			(82,557)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/13/2021	09/25/2024	27,801	8,400,075	302.15	324,716		80,877		78,777			(110,150)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/13/2021	09/27/2024	68,297	20,589,472	301.47	818,880		205,100		209,974			(277,265)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/13/2021	09/30/2024	25,075	7,548,720	301.05	305,911		77,256		81,378			(103,291)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/13/2021	10/01/2024	21,107	6,359,690	301.31	255,181		64,621		66,756			(86,082)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/13/2021	10/02/2024	16,844	5,072,152	301.13	205,157		52,094		54,467			(69,143)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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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OCT 24 JPMorgan MOZA1C 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			212,197		244,180			(279,609)				03
OCT 24 JPMorgan MOZA1C 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			75,711		64,442			(98,695)				03
OCT 24 JPMorgan MOZA1C 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			71,217		64,337			(92,506)				03
OCT 24 JPMorgan MOZA1C 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			109,250		106,461			(141,405)				03
OCT 24 JPMorgan MOZA1C2 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			140,647		139,036			(180,761)				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			183,821		8,595			(244,871)				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			178,736		9,838			(237,232)				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			110,031		5,132			(145,512)				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			232,430		10,846			(306,271)				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			15,955		987			(20,798)				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			231,300		10,584			(300,443)				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			126,060		6,186			(163,162)				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			133,122		6,290			(171,694)				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			83,097		4,391			(106,798)				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			141,973		6,683			(182,466)				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			17,727		303			(22,782)				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			13,381		293			(17,017)				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			11,406		27			(14,869)				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			36,403		119			(47,285)				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			78,589		414			(101,004)				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			12,418		36			(15,792)				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			21,085		60			(26,722)				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			48,335		153			(60,626)				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			12,163		16			(15,256)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/22/2021	10/21/2024	11,676	3,679,906	315.16	73,995			19,940		41			(24,755)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/22/2021	10/07/2024	11,534	4,982,998	432.04	113,347			29,495		189			(38,449)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/22/2021	10/08/2024	16,724	7,204,370	430.77	171,572			44,765		337			(58,147)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/22/2021	10/11/2024	23,454	10,066,790	429.21	253,763			66,730		625			(85,763)				03

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OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/22/2021	10/11/2024	13,338	5,784,410	433.69	124,338			32,696		183			(42,022)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/22/2021	10/15/2024	5,434	2,364,510	435.11	48,411			12,862		65			(16,301)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/22/2021	10/18/2024	22,581	9,784,525	433.3	214,343			57,382		371			(71,973)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/22/2021	10/21/2024	7,856	3,405,479	433.47	74,302			20,041		133			(24,881)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2021	10/11/2024	13,187	5,409,942	410.25	175,254			46,171		861			(59,339)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2021	10/14/2024	3,929	1,617,048	411.54	50,334			13,363		218			(16,995)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2021	10/15/2024	3,603	1,486,561	412.56	44,789			11,922		172			(15,109)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2021	10/18/2024	9,944	4,104,751	412.8	122,904			32,963		475			(41,346)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2021	10/18/2024	7,695	3,209,585	417.1	83,337			22,351		180			(28,035)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2021	10/21/2024	5,899	2,433,242	412.46	73,801			19,942		310			(24,759)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2021	10/22/2024	5,037	2,081,586	413.25	61,553			16,674		236			(20,631)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2021	10/25/2024	4,413	1,814,810	411.21	57,462			15,681		297			(19,207)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2021	10/25/2024	5,644	2,346,162	415.72	64,111			17,496		185			(21,429)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/29/2021	10/15/2024	54,467	22,204,672	407.67	767,444			205,031		5,578			(259,849)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/29/2021	10/16/2024	42,843	17,372,727	405.5	643,069			172,240		6,129			(217,535)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/29/2021	10/17/2024	27,094	11,032,106	407.18	387,443			104,036		3,056			(130,941)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/29/2021	10/18/2024	62,382	25,358,100	406.5	910,771			245,175		7,873			(307,522)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/29/2021	10/18/2024	4,843	1,989,381	410.8	62,277			16,765		318			(21,028)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/29/2021	10/21/2024	6,455	2,635,857	408.32	89,471			24,266		643			(30,126)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/29/2021	10/22/2024	59,835	24,316,179	406.39	877,773			238,657		8,017			(295,288)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/29/2021	10/23/2024	23,563	9,586,708	406.86	341,187			92,994		2,980			(114,672)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/29/2021	10/24/2024	22,657	9,213,620	406.65	330,344			90,260		2,986			(110,925)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/29/2021	10/25/2024	62,262	25,460,263	408.92	849,879			232,779		5,934			(285,116)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/29/2021	10/28/2024	2,559	1,037,215	405.36	38,791			10,702		423			(12,978)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/29/2021	10/11/2024	23,112	6,995,558	302.68	298,377			78,900		64,531			(101,404)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/29/2021	10/14/2024	12,839	3,921,948	305.47	149,575			39,859		26,214			(50,692)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/29/2021	10/15/2024	12,742	3,901,281	306.18	144,619			38,637		23,962			(48,967)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/29/2021	10/16/2024	27,701	8,502,902	306.95	305,545			81,837		47,567			(103,359)				03

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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 Year-end (b)
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			191,784		113,235			(240,554)				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			72,314		44,426			(89,778)				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			88,813		57,967			(109,887)				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			99,425		58,909			(122,602)				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			201,349		119,771			(246,619)				03
OCT 24 NYSE Zebra Edge 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			77,670		46,750			(94,184)				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			80,014		37,333			(102,835)				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			109,312		39,892			(138,538)				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			52,714		18,297			(66,577)				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			74,937		28,747			(93,993)				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			88,134		31,108			(110,546)				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			28,160		11,239			(35,321)				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			101,320		24,951			(125,361)				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			54,319		13,668			(66,981)				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			40,182		9,812			(49,382)				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			34,609		8,225			(42,390)				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			59,939		16,478			(73,415)				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			114,205		32,556			(138,030)				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			45,991		15,337			(55,402)				03
SEP 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			19,272		5,228			(23,140)				03
OCT 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			37,425		14,692			(50,037)				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			114,149		57,781			(148,272)				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			53,533		22,751			(69,289)				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			72,128		35,416			(92,699)				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			21,712		67			(26,864)				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			45,531		83			(55,768)				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			22,590		40			(27,394)				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			17,876		42			(21,605)				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			66,860		114			(80,013)				03

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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 Year-end (b)
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	11/08/2021	11/04/2024	8,375	2,649,240	316.32	48,443		13,688		28			(16,222)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	11/08/2021	11/05/2024	10,671	3,372,076	316.01	62,825		17,794		39			(21,019)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/08/2021	10/22/2024	7,551	3,268,858	432.92	94,496		25,931		141			(32,085)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/08/2021	10/25/2024	9,223	3,992,564	432.91	115,649		31,970		181			(39,158)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/08/2021	10/25/2024	11,092	4,816,941	434.29	133,224		36,828		178			(45,108)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/08/2021	10/28/2024	6,325	2,743,215	433.69	77,547		21,593		116			(26,184)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/08/2021	10/29/2024	7,370	3,186,745	432.4	94,093		26,263		166			(31,741)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/08/2021	11/01/2024	18,893	8,217,426	434.94	223,258		62,759		310			(75,105)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/08/2021	11/01/2024	7,965	3,519,747	441.88	75,215		21,143		47			(25,303)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/08/2021	11/05/2024	4,965	2,188,197	440.76	48,782		13,842		37			(16,350)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/12/2021	10/29/2024	77,681	31,679,162	407.81	1,265,426		354,507		9,126			(428,461)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/12/2021	10/30/2024	31,725	12,902,196	406.69	533,295		149,758		4,429			(180,401)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/12/2021	10/31/2024	22,033	8,960,425	406.68	370,597		104,316		3,112			(125,248)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/12/2021	11/01/2024	61,039	25,023,737	409.96	936,956		264,358		5,399			(316,363)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/12/2021	11/04/2024	9,206	3,808,413	413.68	127,229		36,150		480			(42,840)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/12/2021	11/05/2024	57,733	23,776,235	411.83	842,326		239,888		4,044			(283,363)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/12/2021	11/06/2024	40,777	16,813,284	412.32	586,785		167,498		2,684			(197,216)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/12/2021	11/07/2024	19,064	7,813,251	409.84	294,541		84,271		1,837			(98,903)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/12/2021	11/08/2024	77,642	31,887,610	410.7	1,171,619		335,979		6,667			(393,052)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/12/2021	11/11/2024	2,129	880,240	413.46	29,720		8,581		125			(9,943)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/12/2021	10/29/2024	25,245	7,698,898	304.97	334,746		93,778		57,384			(113,342)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/12/2021	10/30/2024	23,079	7,063,647	306.06	294,261		82,633		46,382			(99,541)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/12/2021	11/01/2024	74,298	22,903,971	308.27	873,749		246,525		115,170			(295,022)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/12/2021	11/04/2024	27,063	8,334,454	307.97	322,315		91,580		44,035			(108,529)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/12/2021	11/05/2024	28,547	8,842,480	309.75	318,015		90,568		37,355			(106,982)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/12/2021	11/06/2024	35,915	11,093,075	308.87	414,100		118,205		52,710			(139,177)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/12/2021	11/08/2024	97,225	30,105,669	309.65	1,088,918		312,263		130,435			(365,308)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/12/2021	11/11/2024	20,566	6,343,057	308.43	241,441		69,710		32,479			(80,775)				03

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OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2021	10/28/2024	8,851	3,679,743	415.73	111,615		31,223		303			(37,862)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2021	11/01/2024	9,173	3,806,512	414.97	118,607		33,495		375			(40,085)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2021	11/01/2024	15,773	6,627,690	420.19	173,977		49,132		274			(58,798)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2021	11/04/2024	7,390	3,034,498	410.65	108,552		30,872		611			(36,585)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2021	11/08/2024	17,115	7,193,577	420.3	189,125		54,284		326			(63,505)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2021	11/08/2024	8,290	3,455,923	416.88	101,635		29,172		275			(34,128)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2021	11/12/2024	9,815	4,117,663	419.51	111,405		32,268		226			(37,271)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/19/2021	11/12/2024	29,140	8,998,562	308.8	336,280		97,940		44,155			(113,127)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/19/2021	11/13/2024	41,646	12,932,600	310.54	450,188		131,408		50,979			(151,306)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/19/2021	11/15/2024	111,026	34,343,651	309.33	1,256,814		368,496		159,427			(421,633)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/19/2021	11/18/2024	24,325	7,540,304	309.98	269,279		79,476		32,620			(90,089)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	10/15/2024	9,124	3,010,526	329.95	155,365		42,332		17,903			(53,650)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	10/25/2024	9,581	3,224,223	336.53	130,669		36,494		8,823			(44,700)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	10/29/2024	9,952	3,362,374	337.87	129,649		36,558		7,865			(44,185)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	11/01/2024	29,081	9,810,388	337.35	386,620		109,794		25,002			(131,393)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	11/05/2024	38,332	12,953,997	337.94	500,101		143,350		31,202			(169,329)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	11/06/2024	25,756	8,713,241	338.3	331,880		95,350		20,115			(112,267)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	11/08/2024	36,230	12,236,398	337.74	476,959		137,661		30,749			(161,045)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	11/08/2024	10,997	3,682,819	334.89	160,313		46,270		13,318			(54,130)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	11/12/2024	20,812	7,077,721	340.08	252,238		73,463		13,298			(84,854)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	11/13/2024	24,965	8,414,403	337.05	337,768		98,594		23,734			(113,523)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	11/15/2024	34,051	11,571,204	339.82	417,334		122,362		22,913			(140,006)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	11/15/2024	11,958	4,028,448	336.88	162,961		47,780		11,725			(54,670)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	11/18/2024	1,525	513,659	336.81	20,871		6,160		1,531			(6,982)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	11/24/2021	11/08/2024	20,968	9,259,403	441.6	181,009		52,584		146			(61,516)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	11/24/2021	11/11/2024	7,572	3,334,374	440.35	68,359		19,993		67			(23,167)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	11/24/2021	11/12/2024	7,907	3,484,847	440.74	70,496		20,665		67			(23,869)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	11/24/2021	11/15/2024	9,651	4,272,865	442.75	80,521		23,762		64			(27,188)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/24/2021	11/15/2024	11,033	4,855,928	440.12	100,671		29,708		108			(33,992)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/24/2021	11/18/2024	3,067	1,360,046	443.38	25,103		7,457		20			(8,453)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/24/2021	11/19/2024	3,832	1,687,976	440.52	34,594		10,299		38			(11,638)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/24/2021	11/22/2024	21,389	9,466,521	442.58	180,471		54,075		166			(60,544)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/29/2021	11/12/2024	60,790	24,981,634	410.95	772,032		226,520		5,266			(261,645)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/29/2021	11/13/2024	43,210	17,760,964	411.04	547,468		160,990		3,735			(185,367)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/29/2021	11/14/2024	19,106	7,874,451	412.15	234,237		69,034		1,418			(79,237)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/29/2021	11/15/2024	71,664	29,558,608	412.46	870,720		257,185		5,140			(294,271)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/29/2021	11/18/2024	3,347	1,384,491	413.66	39,293		11,683		208			(13,243)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/29/2021	11/19/2024	66,143	27,226,373	411.63	826,124		246,161		5,609			(278,169)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/29/2021	11/20/2024	32,438	13,372,704	412.26	398,009		118,852		2,538			(133,892)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/29/2021	11/21/2024	20,419	8,418,356	412.29	250,331		74,915		1,608			(84,135)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/29/2021	11/22/2024	41,854	17,217,185	411.36	528,201		158,412		3,813			(177,363)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/29/2021	11/25/2024	3,634	1,500,987	413	43,721		13,197		270			(14,641)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/29/2021	11/26/2024	61,787	25,124,870	406.64	897,758		271,549		11,270			(300,350)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/29/2021	11/27/2024	64,110	26,055,079	406.41	938,575		284,495		12,163			(313,718)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	11/30/2021	11/29/2024	14,739	4,963,405	336.75	174,502		53,165		15,686			(58,274)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	11/30/2021	11/12/2024	6,897	2,329,011	337.67	78,028		22,915		6,033			(26,469)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	11/30/2021	11/19/2024	32,574	11,061,900	339.59	343,964		102,586		23,111			(115,925)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	11/30/2021	11/20/2024	19,156	6,516,608	340.19	197,771		59,112		12,637			(66,593)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	11/30/2021	11/21/2024	7,516	2,552,748	339.65	79,292		23,751		5,349			(26,674)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	11/30/2021	11/22/2024	26,503	9,012,118	340.04	275,622		82,737		18,030			(92,635)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	11/30/2021	11/26/2024	31,977	10,743,131	335.96	389,098		117,800		36,909			(130,294)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	11/30/2021	11/27/2024	25,714	8,632,677	335.72	315,864		95,831		30,664			(105,674)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/30/2021	11/19/2024	42,193	12,983,242	307.71	424,041		126,468		74,741			(142,913)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/30/2021	11/20/2024	38,835	11,973,666	308.32	381,362		113,986		64,227			(128,410)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/30/2021	11/22/2024	95,387	29,542,447	309.71	887,103		266,294		134,330			(298,152)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/30/2021	11/25/2024	16,526	5,129,770	310.4	149,728		45,235		21,636			(50,184)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
NOV 24 JPMorgan MOZA1C 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			163,478		119,039			(180,270)				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			77,503		183			(90,668)				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			25,090		121			(29,072)				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			15,652		32			(18,080)				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			51,675		132			(59,127)				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			9,078		19			(10,290)				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			12,377		37			(13,986)				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			41,625		107			(46,605)				03
NOV 24 JPMorgan MOZA1C2 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			43,019		302			(49,223)				03
NOV 24 JPMorgan MOZA1C2 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			24,854		137			(28,085)				03
NOV 24 JPMorgan MOZA1C2 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			50,442		460			(56,476)				03
NOV 24 JPMorgan MOZA1C2 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			48,775		802			(53,462)				03
DEC 24 JPMorgan MOZA1C2 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			34,848		1,112			(37,856)				03
DEC 24 JPMorgan MOZA1C2 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			29,512		625			(31,682)				03
NOV 24 JPMorgan MOZA1C 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			303,325		198,954			(332,474)				03
DEC 24 JPMorgan MOZA1C 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			80,607		42,876			(87,564)				03
DEC 24 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/03/2024	35,314	10,804,607	305.96	430,828			133,815		79,732			(144,933)				03
DEC 24 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/04/2024	37,910	11,571,985	305.25	475,011			147,839		92,706			(159,649)				03
NOV 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	11/29/2024	64,387	26,142,883	406.03	987,046			304,058		13,074			(333,276)				03
DEC 24 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/06/2024	79,254	24,459,403	308.62	876,550			273,922		133,751			(294,063)				03
DEC 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/02/2024	8,562	3,485,974	407.15	127,315			39,463		1,540			(42,869)				03
DEC 24 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/06/2024	39,555	12,165,938	307.57	455,278			142,274		75,301			(152,736)				03
DEC 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/03/2024	57,324	23,173,049	404.25	925,775			287,545		15,152			(311,436)				03
DEC 24 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/09/2024	26,082	8,069,919	309.4	280,387			88,151		40,610			(93,805)				03
DEC 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/04/2024	25,895	10,477,950	404.64	413,794			128,787		6,565			(139,074)				03
DEC 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/06/2024	40,731	16,539,544	406.07	625,625			195,508		8,732			(209,883)				03
DEC 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/06/2024	35,003	14,312,674	408.9	495,641			154,888		5,164			(166,277)				03
DEC 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/06/2024	3,795	1,570,719	413.92	46,334			14,479		279			(15,544)				03
DEC 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/09/2024	991	409,328	412.9	12,501			3,930		87			(4,182)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/14/2021	11/22/2024	13,445	4,262,476	317.04	79,453		24,162		51			(27,053)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/14/2021	11/26/2024	7,580	2,371,852	312.91	55,970		17,166		92			(18,986)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/14/2021	11/29/2024	28,118	8,826,531	313.91	197,389		60,918		276			(66,772)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/14/2021	12/02/2024	8,164	2,558,849	313.44	58,839		18,272		95			(19,849)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/14/2021	12/03/2024	7,178	2,255,969	314.31	49,462		15,391		68			(16,670)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/14/2021	12/06/2024	27,197	8,573,465	315.23	178,871		56,000		211			(60,118)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/14/2021	12/09/2024	12,844	4,064,865	316.49	79,114		24,918		75			(26,517)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/14/2021	12/13/2024	17,119	5,419,007	316.55	105,395		33,460		105			(35,196)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	Q2RNE81BXP4ROTDBPU41	12/14/2021	11/22/2024	6,800	2,998,010	440.9	72,218		21,982		67			(24,612)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	Q2RNE81BXP4ROTDBPU41	12/14/2021	11/26/2024	7,018	3,097,917	441.4	73,537		22,574		69			(24,968)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	Q2RNE81BXP4ROTDBPU41	12/14/2021	11/27/2024	13,267	5,811,685	438.06	154,903		47,651		213			(52,647)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	Q2RNE81BXP4ROTDBPU41	12/14/2021	12/03/2024	10,809	4,765,732	440.9	115,611		36,008		128			(39,000)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	Q2RNE81BXP4ROTDBPU41	12/14/2021	12/06/2024	6,001	2,654,098	442.29	61,492		19,269		62			(20,686)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	Q2RNE81BXP4ROTDBPU41	12/14/2021	12/06/2024	14,449	6,444,425	446.01	131,036		41,062		87			(44,081)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	Q2RNE81BXP4ROTDBPU41	12/14/2021	12/09/2024	6,644	2,938,012	442.22	68,369		21,554		72			(22,936)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	Q2RNE81BXP4ROTDBPU41	12/14/2021	12/13/2024	13,165	5,862,609	445.31	122,811		39,025		99			(41,049)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/22/2021	12/13/2024	26,103	8,865,864	339.65	303,676		97,390		20,854			(102,442)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/22/2021	12/13/2024	6,497	2,238,131	344.48	62,800		20,140		2,780			(21,185)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/22/2021	12/17/2024	25,597	8,689,302	339.47	300,582		97,150		21,328			(101,024)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/22/2021	12/18/2024	15,689	5,306,546	338.24	192,924		62,474		15,234			(64,781)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/22/2021	12/19/2024	8,502	2,855,274	335.83	114,150		37,036		10,967			(38,295)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/22/2021	12/20/2024	25,360	8,567,846	337.85	316,730		102,959		26,015			(106,158)				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		21,468		4,253			(24,564)				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		24,211		5,352			(27,191)				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		45,693		11,919			(50,387)				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		75,710		22,352			(82,985)				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		76,032		23,142			(82,349)				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		60,088		20,785			(64,888)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
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		58,350		15,590			(62,641)				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		73,462		16,711			(78,864)				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		85,221		21,194			(90,423)				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		64,519		18,643			(68,259)				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		57,844		15,432			(61,021)				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		51,474		12,632			(54,144)				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		39,544		84			(41,595)				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		31,209		71			(32,546)				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		27,293		50			(28,381)				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		70,609		162			(72,803)				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		38,596		83			(39,461)				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		36,614		86			(37,019)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/27/2021	12/27/2024	21,444	6,652,345	310.22	240,387		79,396		32,306			(80,276)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/27/2021	12/10/2024	35,563	10,979,576	308.74	417,860		133,591		60,008			(141,746)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/27/2021	12/11/2024	32,724	10,120,564	309.27	377,308		120,865		52,098			(127,871)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/27/2021	12/13/2024	74,181	22,908,722	308.82	870,890		280,073		125,251			(294,602)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/27/2021	12/13/2024	33,585	10,321,952	307.34	416,452		133,928		67,047			(140,876)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/27/2021	12/16/2024	27,159	8,417,552	309.94	306,078		99,009		40,682			(103,252)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/27/2021	12/17/2024	47,685	14,752,816	309.38	549,332		178,038		76,517			(185,140)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/27/2021	12/18/2024	50,000	15,466,639	309.33	577,005		187,367		80,973			(194,287)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/27/2021	12/20/2024	111,234	34,447,069	309.68	1,268,072		413,349		174,138			(426,194)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/27/2021	12/27/2024	27,505	8,505,637	309.24	319,883		105,652		46,358			(106,823)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/27/2021	12/10/2024	49,668	20,280,137	408.31	738,074		235,964		8,223			(250,369)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/27/2021	12/11/2024	31,372	12,806,621	408.22	467,754		149,838		5,302			(158,524)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/27/2021	12/12/2024	33,638	13,701,053	407.31	514,996		165,296		6,459			(174,373)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/27/2021	12/13/2024	79,024	32,149,293	406.83	1,227,241		394,673		16,281			(415,146)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/27/2021	12/13/2024	4,321	1,767,058	408.94	63,174		20,316		676			(21,370)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/27/2021	12/16/2024	2,056	833,797	405.49	33,209		10,742		515			(11,203)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/27/2021	12/17/2024	68,774	27,937,920	406.23	1,087,999		352,620		15,807			(366,685)				03

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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
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DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/27/2021	12/18/2024	41,538	16,840,087	405.41	672,922			218,513		10,668			(226,584)				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			85,968		3,449			(88,890)				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			101,121		4,870			(104,263)				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			173,386		7,212			(178,774)				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			26,727		697			(27,558)				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			196,611		8,084			(198,789)				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			232,682		9,901			(235,260)				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			32,166		104			(33,835)				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			26,022		87			(27,060)				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			58,922		249			(60,753)				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			29,552		141			(29,880)				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			25					(9,272)				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			136					(24,881)				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			230					(28,016)				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			156					(14,192)				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			101					(9,216)				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			214,692		9,488			(217,071)				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			19,624		614			(19,841)				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			204,302		10,103			(204,302)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	01/07/2022	01/02/2025	27,962	11,383,577	407.11	360,150			121,596		6,522			(120,933)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	01/07/2022	01/03/2025	29,120	11,852,834	407.04	376,225			127,253		6,904			(126,215)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	01/07/2022	01/03/2025	32,071	13,089,811	408.15	400,568			135,486		6,625			(134,382)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	01/07/2022	01/03/2025	4,082	1,693,757	414.98	41,264			13,957		346			(13,843)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	01/07/2022	01/06/2025	6,536	2,649,116	405.34	88,949			30,247		1,948			(29,758)				03
JAN 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L10CEMIK50	01/11/2022	01/04/2024	3,258	1,038,065	318.64	13,985			58					(7,080)				03
JAN 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L10CEMIK50	01/11/2022	01/10/2024	3,418	1,088,755	318.56	14,857			184					(7,459)				03
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L10CEMIK50	01/11/2022	12/27/2024	17,105	5,477,224	320.21	92,457			30,933		50			(31,276)				03
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L10CEMIK50	01/11/2022	12/30/2024	7,438	2,354,698	316.59	49,028			16,494		58			(16,539)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/11/2022	12/31/2024	6,181	1,988,303	321.66	30,898		10,413		13			(10,413)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/11/2022	01/03/2025	15,873	5,075,433	319.75	88,466		29,977		59			(29,733)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/11/2022	01/03/2025	9,848	3,114,608	316.27	66,187		22,428		89			(22,245)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/11/2022	01/06/2025	9,152	2,878,086	314.46	67,687		23,060		133			(22,687)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/11/2022	01/07/2025	5,121	1,642,477	320.76	27,067		9,237		16			(9,064)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/11/2022	01/10/2025	17,544	5,588,208	318.53	104,987		36,020		99			(35,060)				03
JAN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.01/11/2022	01/10/2024	4,188	1,827,435	436.32	24,728		307					(12,432)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.01/11/2022	12/27/2024	9,125	4,036,221	442.33	61,485		20,590		129			(20,818)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.01/11/2022	12/30/2024	8,999	3,967,976	440.92	63,965		21,539		160			(21,598)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.01/11/2022	12/30/2024	5,632	2,489,766	442.06	38,423		12,938		86			(12,974)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.01/11/2022	12/30/2024	9,244	4,039,218	436.94	75,619		25,463		273			(25,533)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.01/11/2022	01/06/2025	6,594	2,864,025	434.34	59,281		20,214		293			(19,888)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.01/11/2022	01/10/2025	10,652	4,614,819	433.25	99,625		34,212		565			(33,299)				03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.01/14/2022	01/04/2024	3,478	1,085,992	312.29	20,691		87					(10,563)				03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.01/14/2022	01/05/2024	7,357	2,291,043	311.39	46,058		257					(23,479)				03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFU57RNE97	.01/14/2022	01/05/2024	3,571	1,107,448	310.08	24,000		134					(12,235)				03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.01/14/2022	01/11/2024	7,353	2,285,149	310.76	47,944		664					(24,238)				03
JAN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.01/14/2022	01/12/2024	4,733	1,465,212	309.56	32,943		501					(16,631)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.01/14/2022	12/27/2024	70,069	21,705,953	309.78	671,961		226,075		111,050			(228,579)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.01/14/2022	12/27/2024	20,098	6,250,930	311.02	183,295		61,668		27,577			(62,351)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.01/14/2022	12/30/2024	17,880	5,512,799	308.33	181,835		61,513		33,682			(61,682)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.01/14/2022	12/31/2024	21,365	6,607,340	309.26	209,591		71,031		36,400			(71,031)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.01/14/2022	01/03/2025	53,193	16,430,272	308.88	530,335		180,707		95,449			(179,234)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.01/14/2022	01/03/2025	32,505	10,089,174	310.39	305,220		104,001		49,190			(103,153)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.01/14/2022	01/06/2025	13,812	4,267,775	309	137,287		47,030		24,689			(46,269)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.01/14/2022	01/07/2025	23,217	7,150,746	307.99	240,301		82,465		46,485			(80,913)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.01/14/2022	01/08/2025	26,686	8,201,043	307.32	283,669		97,519		57,564			(95,428)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.01/14/2022	01/10/2025	42,031	12,935,399	307.76	439,642		151,670		86,984			(147,626)				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
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			54,850		30,145			(53,388)				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			50,513		23,103			(48,776)				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			3,809					(126,378)				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			939					(31,160)				03
JAN 24 JPUSCYCL 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 JPUSCYCL 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 JPUSCYCL 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			455					(23,722)				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			459					(20,957)				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			573					(23,222)				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			541					(19,739)				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			1,221					(40,514)				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			976					(23,755)				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			634					(14,465)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/18/2024	2,295	935,072	407.43	19,852			467					(10,022)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/19/2024	9,238	3,748,361	405.77	85,633			2,129					(43,171)				03
JAN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/19/2024	324	133,036	410.58	2,459			61					(1,240)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/03/2025	2,926	1,190,878	406.95	36,199			12,403		702			(12,302)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/07/2025	39,316	15,862,637	403.47	540,982			186,684		14,712			(183,171)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/08/2025	27,178	10,975,360	403.83	370,167			127,963		9,817			(125,219)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/09/2025	19,208	7,744,112	403.18	266,985			92,456		7,530			(90,231)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/10/2025	65,113	26,353,698	404.74	864,045			299,738		21,419			(291,745)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/10/2025	3,013	1,246,154	413.58	30,432			10,557		329			(10,275)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/14/2025	50,712	20,509,113	404.42	681,068			237,903		17,793			(229,115)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/15/2025	32,729	13,248,437	404.79	434,971			152,200		11,072			(146,192)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/16/2025	21,716	8,798,229	405.15	285,565			100,092		7,089			(95,889)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/17/2025	39,922	16,148,232	404.49	535,759			188,107		14,166			(179,735)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/17/2025	9,565	3,919,171	409.74	109,519			38,453		1,810			(36,741)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/17/2025	2,334	950,778	407.36	28,732			10,088		590			(9,639)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	01/08/2025	7,696	2,598,159	337.6	89,255		30,855		8,805			(30,193)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	01/10/2025	43,576	14,787,451	339.35	473,616		164,298		41,139			(159,917)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	01/14/2025	36,653	12,410,282	338.59	411,026		143,575		38,419			(138,272)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	01/15/2025	14,288	4,840,927	338.8	159,070		55,660		14,684			(53,463)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	01/17/2025	12,720	4,303,858	338.36	144,168		50,618		13,850			(48,365)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	01/17/2025	17,850	6,040,349	338.4	202,008		70,926		19,348			(67,769)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	01/17/2025	5,022	1,714,280	341.35	50,770		17,825		3,869			(17,032)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	01/05/2024	5,548	1,914,171	345.01	32,901		185					(16,914)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	01/12/2024	5,887	2,008,117	341.1	43,123		662					(21,953)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	01/19/2024	2,818	962,118	341.38	20,519		510					(10,345)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	12/03/2024	6,623	2,242,405	338.58	72,271		23,351		5,748			(25,291)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	12/06/2024	8,058	2,713,327	336.71	94,648		30,765		8,891			(33,027)				03
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		23,237		6,173			(24,584)				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		72,532		19,058			(74,786)				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		30,531		8,553			(31,749)				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		84,182		22,309			(85,828)				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		70,837		18,619			(71,821)				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		109,615		22,914			(110,830)				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		20,540		3,199			(20,596)				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		66,750		16,251			(66,750)				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		118,372		27,590			(117,407)				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		82,160		17,076			(80,614)				03
JAN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	01/20/2022	01/03/2024	4,345	1,705,789	392.62	19,638		55					(10,110)				03
JAN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	01/20/2022	01/05/2024	5,841	2,247,810	384.81	37,326		210					(19,162)				03
JAN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	01/20/2022	01/12/2024	4,767	1,837,480	385.43	29,891		458					(15,195)				03
JAN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	01/20/2022	01/19/2024	2,643	1,007,517	381.15	20,010		497					(10,074)				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		709					(14,383)				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		17,042		235			(18,295)				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		18,560		288			(19,693)				03

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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 Year-end (b)
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	01/24/2022	12/13/2024	15,556	6,431,711	413.45	134,094			44,231		1,316			(46,525)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	01/24/2022	12/17/2024	9,117	3,792,519	415.97	72,391			24,062		563			(25,022)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	01/24/2022	12/20/2024	11,774	4,904,014	416.51	91,955			30,739		696			(31,694)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	01/24/2022	12/27/2024	24,418	10,174,390	416.67	190,707			64,583		1,523			(65,298)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	01/24/2022	01/03/2025	13,723	5,655,794	412.15	125,562			43,063		1,697			(42,712)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	01/24/2022	01/03/2025	3,134	1,305,747	416.59	24,699			8,471		213			(8,402)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	01/24/2022	01/10/2025	13,814	5,648,382	408.89	141,178			49,020		2,750			(47,713)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	01/24/2022	01/13/2025	11,330	4,649,972	410.4	110,584			38,597		1,913			(37,270)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	01/24/2022	01/17/2025	14,490	5,952,795	410.83	139,825			49,138		2,393			(46,951)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	01/24/2022	01/21/2025	7,268	3,004,062	413.35	64,754			22,910		902			(21,664)				03
JAN 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4R0TD8PU41	01/24/2022	01/19/2024	1,025	437,623	426.82	7,154			178					(3,617)				03
JAN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4R0TD8PU41	01/24/2022	01/10/2025	12,371	5,376,155	434.56	89,828			31,219		560			(30,387)				03
JAN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4R0TD8PU41	01/24/2022	01/14/2025	4,021	1,727,848	429.66	34,825			12,187		338			(11,737)				03
JAN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4R0TD8PU41	01/24/2022	01/17/2025	17,154	7,399,897	431.38	140,225			49,324		1,220			(47,129)				03
JAN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4R0TD8PU41	01/24/2022	01/21/2025	4,852	2,073,227	427.31	45,756			16,204		568			(15,322)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	01/28/2022	01/22/2025	48,365	19,503,146	403.25	621,489			221,470		20,413			(208,880)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	01/28/2022	01/23/2025	30,056	12,109,454	402.9	390,424			139,360		13,271			(131,099)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	01/28/2022	01/24/2025	33,046	13,215,562	399.91	469,258			167,777		20,358			(157,426)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	01/28/2022	01/27/2025	3,018	1,213,691	402.14	40,201			14,444		1,485			(13,449)				03
JAN 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	7H6GLXDRUGQFU57RNE97	01/28/2022	01/12/2024	9,489	2,955,990	311.53	55,034			853					(28,292)				03
JAN 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	7H6GLXDRUGQFU57RNE97	01/28/2022	01/19/2024	12,809	3,962,560	309.35	84,413			2,119		4			(42,972)				03
JAN 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	7H6GLXDRUGQFU57RNE97	01/28/2022	01/22/2024	5,267	1,626,415	308.78	35,923			1,048		6			(18,211)				03
JAN 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	7H6GLXDRUGQFU57RNE97	01/28/2022	01/25/2024	6,053	1,875,358	309.83	39,101			1,298		6			(19,740)				03
JAN 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	7H6GLXDRUGQFU57RNE97	01/28/2022	01/26/2024	4,035	1,242,224	307.84	29,054			1,003		23			(14,647)				03
JAN 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	7H6GLXDRUGQFU57RNE97	01/28/2022	01/14/2025	15,821	4,858,830	307.11	161,376			56,736		35,463			(54,640)				03
JAN 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	7H6GLXDRUGQFU57RNE97	01/28/2022	01/15/2025	26,635	8,201,780	307.93	263,422			92,772		54,908			(89,109)				03
JAN 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	7H6GLXDRUGQFU57RNE97	01/28/2022	01/17/2025	34,608	10,667,524	308.24	338,119			119,483		69,397			(114,166)				03
JAN 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	7H6GLXDRUGQFU57RNE97	01/28/2022	01/17/2025	16,044	4,929,300	307.24	163,166			57,659		35,751			(55,093)				03

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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
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JAN 25 JPMorgan MOZA1C 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			77,607		49,423			(73,385)				03
JAN 25 JPMorgan MOZA1C 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			96,051		59,422			(90,591)				03
JAN 25 JPMorgan MOZA1C 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			205,991		123,646			(193,282)				03
JAN 25 JPMorgan MOZA1C 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			41,206		21,625			(38,368)				03
JAN 24 JPMorgan MOZA1C2 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			673					(13,655)				03
JAN 24 JPMorgan MOZA1C2 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			1,583					(27,509)				03
JAN 24 JPMorgan MOZA1C2 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			1,576					(25,004)				03
JAN 24 JPMorgan MOZA1C2 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			1,510					(22,966)				03
JAN 24 JPMorgan MOZA1C2 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			1,607					(23,463)				03
JAN 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/26/2024	2,699	1,093,652	405.16	23,052			796					(11,622)				03
JAN 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/04/2022	01/29/2024	6,245	2,525,792	404.46	51,832			2,016					(26,276)				03
JAN 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/04/2022	01/31/2024	6,963	2,805,182	402.85	61,904			2,572					(31,295)				03
FEB 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/04/2022	02/01/2024	4,530	1,825,955	403.11	39,861			1,709					(20,124)				03
FEB 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/04/2022	02/02/2024	8,897	3,610,912	405.85	69,843			3,087					(35,211)				03
JAN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/04/2022	01/28/2025	40,499	16,252,798	401.31	528,517			191,435		21,933			(177,796)				03
JAN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/04/2022	01/29/2025	38,662	15,507,268	401.1	508,017			184,308		21,538			(170,742)				03
JAN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/04/2022	01/30/2025	22,856	9,168,187	401.12	300,334			109,137		12,773			(100,848)				03
JAN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/04/2022	01/31/2025	26,109	10,522,096	403	324,279			118,028		11,955			(108,788)				03
JAN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/04/2022	01/31/2025	34,876	14,071,777	403.48	426,882			155,373		15,143			(143,210)				03
FEB 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/04/2022	02/03/2025	2,487	1,014,030	407.67	26,789			9,797		684			(8,962)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/04/2022	01/22/2024	8,735	2,977,087	340.84	60,518			1,782					(30,980)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/04/2022	01/25/2024	5,236	1,777,434	339.47	39,009			1,308					(19,886)				03
JAN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/04/2022	01/31/2024	5,698	1,913,224	335.79	51,098			2,123		4			(25,832)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/04/2022	02/02/2024	4,408	1,495,268	339.25	33,499			1,481					(16,888)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/04/2022	01/10/2025	7,871	2,679,156	340.4	77,054			27,081		6,569			(26,359)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/04/2022	01/14/2025	5,622	1,937,075	344.56	46,685			16,521		2,878			(15,910)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/04/2022	01/21/2025	8,698	2,948,811	339.01	90,617			32,447		8,949			(30,682)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/04/2022	01/22/2025	14,646	4,900,202	334.58	180,430			64,714		24,448			(61,035)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/04/2022	01/24/2025	18,792	6,255,458	332.88	246,571			88,729		37,523			(83,255)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/04/2022	01/23/2025	16,009	5,367,755	335.29	192,243		69,065		24,893			(64,971)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/04/2022	01/28/2025	22,006	7,387,601	335.71	260,970		94,527		33,304			(87,792)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/04/2022	01/29/2025	21,948	7,378,969	336.21	255,563		92,718		31,618			(85,894)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/04/2022	01/30/2025	7,275	2,419,228	332.56	96,849		35,194		15,254			(32,521)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/04/2022	01/31/2025	27,567	9,262,263	335.99	324,044		117,943		40,918			(108,710)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/08/2022	02/07/2025	19,391	8,156,605	420.63	201,349		74,307		5,251			(67,301)				03
FEB 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/08/2022	02/07/2024	1,391	585,799	420.99	10,697		545					(5,378)				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	6,441	2,773,030	430.55	46,963		16,947		540			(15,901)				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	8,509	3,653,073	429.3	64,903		23,420		821			(21,975)				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		16,803		687			(15,766)				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		14,763		974			(13,746)				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		12,894		647			(11,976)				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		33,471		1,385			(30,851)				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		33,169		1,796			(30,572)				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		17,056		1,113			(15,564)				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		4,417		49			(57,578)				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		2,968		36			(33,849)				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		2,430		21			(27,712)				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		4,708		44			(45,225)				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		1,685		14			(15,770)				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		72,792		42,857			(67,605)				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		101,718		47,668			(94,231)				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		224,195		113,540			(206,644)				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		61,209		29,834			(55,994)				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		83,291		43,174			(76,003)				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		56,159		26,978			(51,117)				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		130,229		56,973			(117,949)				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		43,662		19,056			(39,545)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
FEB 25 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/11/2022	02/10/2025	14,792	4,624,146	312.61	139,637			51,964		19,800			(46,716)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/11/2022	01/31/2025	35,136	11,091,751	315.68	180,530			66,133		522			(60,956)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/11/2022	02/04/2025	9,319	2,935,506	315.01	49,868			18,384		169			(16,776)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/11/2022	02/07/2025	43,965	13,776,317	313.35	258,452			95,732		1,191			(86,705)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/11/2022	02/10/2025	11,143	3,481,435	312.44	68,937			25,654		379			(23,063)				03
FEB 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/11/2022	02/02/2024	4,806	1,508,053	313.34	20,566			918					(10,469)				03
FEB 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/11/2022	02/09/2024	4,875	1,525,955	313.01	21,511			1,159					(10,844)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/11/2022	01/10/2025	22,592	7,219,929	319.58	90,854			32,142		98			(31,284)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/11/2022	01/13/2025	9,891	3,151,732	318.66	42,129			14,981		57			(14,466)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/11/2022	01/17/2025	33,381	10,590,815	317.27	154,838			55,434		285			(52,967)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/11/2022	01/21/2025	10,510	3,302,600	314.24	58,134			20,952		193			(19,812)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/11/2022	01/24/2025	34,880	10,974,850	314.65	188,958			68,440		604			(64,218)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/11/2022	01/27/2025	6,428	1,985,591	308.89	47,590			17,322		402			(16,129)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/11/2022	01/28/2025	8,856	2,755,095	311.1	58,415			21,296		352			(19,779)				03
FEB 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/14/2022	02/06/2024	5,370	2,154,914	401.28	44,679			2,234					(22,650)				03
FEB 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/14/2022	02/08/2024	8,750	3,519,819	402.26	70,001			3,684					(35,388)				03
FEB 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/14/2022	02/09/2024	4,357	1,762,155	404.46	31,718			1,711					(16,012)				03
FEB 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/14/2022	02/09/2024	5,720	2,294,650	401.19	47,930			2,585					(24,197)				03
FEB 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/14/2022	02/12/2024	7,145	2,856,158	399.75	63,732			3,687					(32,042)				03
FEB 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/14/2022	02/13/2024	5,366	2,140,820	398.94	49,531			2,930					(24,868)				03
FEB 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/14/2022	02/04/2025	46,236	18,519,898	400.55	558,995			206,271		28,209			(188,223)				03
FEB 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/14/2022	02/05/2025	25,308	10,135,059	400.47	306,985			113,457		15,653			(103,271)				03
FEB 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/14/2022	02/06/2025	21,978	8,757,158	398.45	283,517			104,948		16,849			(95,289)				03
FEB 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/14/2022	02/07/2025	33,254	13,324,401	400.69	401,039			148,683		20,303			(134,663)				03
FEB 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/14/2022	02/07/2025	43,802	17,480,753	399.09	554,527			205,588		31,596			(186,203)				03
FEB 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/14/2022	02/10/2025	4,772	1,898,799	397.94	62,651			23,336		3,926			(20,979)				03
FEB 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/14/2022	02/11/2025	41,987	16,699,330	397.73	555,063			207,067		35,450			(185,699)				03
FEB 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/14/2022	02/12/2025	28,477	11,345,946	398.42	369,066			137,893		22,534			(123,360)				03
FEB 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/14/2022	02/13/2025	22,102	8,798,719	398.1	289,312			108,261		18,141			(96,614)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/14/2022	02/05/2024	9,238	3,710,274	401.62	75,661			3,683					(38,409)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	02/17/2022	02/15/2024	6,711	2,630,332	391.93	86,776			5,401		15			(43,808)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	02/17/2022	02/15/2024	3,481	1,144,513	328.83	39,001			2,427		520			(19,689)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/18/2022	02/02/2024	5,096	1,738,347	341.13	30,921			1,396					(15,918)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/18/2022	02/12/2024	8,495	2,885,826	339.7	56,263			3,287		3			(28,562)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/18/2022	02/16/2024	6,541	2,214,526	338.54	46,188			2,939		9			(23,317)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/18/2022	01/22/2025	8,373	2,855,943	341.09	72,818			26,485		6,809			(24,980)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/18/2022	01/31/2025	14,997	5,041,383	336.15	159,762			58,961		21,889			(54,346)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/18/2022	02/04/2025	17,223	5,770,546	335.05	191,880			71,265		28,559			(65,029)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/18/2022	02/06/2025	11,156	3,740,752	335.31	123,225			45,910		18,125			(41,684)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/18/2022	02/07/2025	19,734	6,647,108	336.83	205,740			76,772		27,465			(69,533)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/18/2022	02/12/2025	16,723	5,594,298	334.53	190,990			71,819		29,960			(64,250)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/18/2022	02/11/2025	24,615	8,269,197	335.94	266,293			99,983		38,100			(89,665)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/18/2022	02/13/2025	11,869	3,943,041	332.2	147,917			55,707		26,769			(49,714)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/18/2022	02/14/2025	12,603	4,217,279	334.62	143,634			54,177		22,505			(48,230)				03
JAN 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	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	JPMorgan Chase Bank NA	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	Credit Suisse International	02/24/2022	01/26/2024	2,986	1,116,354	373.83	22,785			817					(11,932)				03
FEB 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	02/24/2022	02/09/2024	3,484	1,303,749	374.16	26,587			1,458					(13,648)				03
FEB 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	02/24/2022	02/23/2024	2,974	1,110,670	373.47	23,672			1,731		1			(11,918)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/25/2022	02/20/2025	18,881	7,509,892	397.74	254,899			97,551		16,581			(85,592)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/25/2022	02/21/2025	52,906	21,039,272	397.67	716,352			274,558		46,989			(240,320)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/25/2022	02/24/2025	6,214	2,459,271	395.77	89,107			34,303		6,720			(29,811)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/25/2022	02/20/2024	9,719	3,292,827	338.81	66,531			4,614		19			(33,681)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/25/2022	02/23/2024	4,918	1,645,011	334.5	41,850			3,064		109			(21,098)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/25/2022	02/11/2025	9,218	3,108,800	337.24	93,287			35,221		12,461			(31,586)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/25/2022	02/19/2025	26,805	8,910,117	332.41	327,598			125,187		60,208			(110,104)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/25/2022	02/21/2025	11,379	3,783,621	332.51	138,722			53,168		25,445			(46,538)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/25/2022	02/21/2025	14,757	4,903,146	332.27	181,497			69,563		33,755			(60,888)				03

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FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEM1K50	02/25/2022	02/24/2025	5,198	1,712,966	329.57	70,612		27,184		15,336			(23,624)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/25/2022	02/15/2024	7,191	2,870,164	399.13	67,236		4,226					(34,275)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/25/2022	02/16/2024	6,404	2,537,689	396.26	67,243		4,314		2			(34,231)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/25/2022	02/16/2024	4,734	1,886,787	398.57	45,303		2,906					(23,062)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/25/2022	02/20/2024	8,202	3,275,557	399.37	76,277		5,290		1			(38,614)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/25/2022	02/22/2024	6,410	2,547,575	397.44	64,548		4,642		2			(32,587)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/25/2022	02/23/2024	6,109	2,426,849	397.23	62,072		4,544		3			(31,293)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/25/2022	02/14/2025	27,823	11,038,040	396.73	385,899		146,363		26,287			(130,299)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/25/2022	02/14/2025	5,992	2,416,341	403.27	68,128		25,839		2,885			(23,003)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/25/2022	02/19/2025	57,243	22,743,662	397.32	782,507		299,024		52,172			(262,997)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/28/2022	02/18/2025	14,883	4,639,763	311.75	167,731		64,060		22,489			(56,478)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/28/2022	02/19/2025	18,985	5,906,059	311.09	219,277		83,871		30,905			(73,766)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/28/2022	02/21/2025	33,668	10,572,111	314.01	348,801		133,809		39,955			(117,123)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/28/2022	02/21/2025	13,464	4,202,377	312.12	149,854		57,488		19,721			(50,319)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/28/2022	02/25/2025	21,572	6,782,089	314.4	220,677		85,156		24,844			(73,829)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/28/2022	02/26/2025	12,921	4,037,041	312.45	142,385		55,024		18,550			(47,592)				03
FEB 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/28/2022	02/16/2024	15,246	4,736,805	310.69	135,233		8,688		179			(68,938)				03
FEB 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/28/2022	02/22/2024	10,685	3,358,990	314.37	79,068		5,695		29			(39,972)				03
FEB 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/28/2022	02/27/2024	8,157	2,565,746	314.56	60,033		4,707		32			(30,140)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/28/2022	02/11/2025	20,278	6,302,500	310.81	235,829		89,120		33,209			(79,924)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/28/2022	02/12/2025	16,432	5,106,554	310.77	191,432		72,453		27,109			(64,817)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/28/2022	02/14/2025	39,489	12,366,651	313.17	420,949		159,805		50,294			(142,265)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/28/2022	02/14/2025	15,333	4,774,095	311.36	174,950		66,416		23,868			(59,127)				03
FEB 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/01/2022	02/16/2024	2,287	957,143	418.5	16,666		1,074					(8,520)				03
FEB 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/01/2022	02/28/2024	2,555	1,065,781	417.08	20,038		1,601					(10,074)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/01/2022	02/07/2025	15,446	6,525,268	422.45	132,121		49,715		3,482			(45,027)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/01/2022	02/10/2025	12,059	5,087,749	421.89	105,426		39,854		2,942			(35,829)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/01/2022	02/14/2025	7,018	2,945,960	419.76	66,237		25,192		2,173			(22,427)				03

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FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/01/2022	02/14/2025	20,480	8,571,068	418.5	201,790		76,748		7,166			(68,324)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/01/2022	02/18/2025	8,755	3,658,886	417.91	88,225		33,757		3,326			(29,762)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/01/2022	02/21/2025	20,492	8,564,217	417.93	206,744		79,458		7,915			(69,550)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/01/2022	02/21/2025	3,341	1,408,061	421.41	29,932		11,504		923			(10,069)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/01/2022	02/25/2025	4,603	1,926,548	418.57	45,559		17,613		1,716			(15,270)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/01/2022	02/28/2025	9,975	4,186,385	419.67	95,310		37,007		3,414			(31,857)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/04/2022	03/03/2025	4,819	1,957,936	406.29	63,467		24,840		1,844			(21,233)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/04/2022	02/23/2024	5,201	2,092,291	402.27	57,473		4,248					(29,258)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/04/2022	02/26/2024	6,693	2,656,271	396.86	90,693		7,054		5			(45,976)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/04/2022	02/28/2024	8,488	3,395,801	400.06	102,368		8,223		2			(51,751)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/04/2022	03/01/2024	14,310	5,814,681	406.34	135,515		11,231					(68,319)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/04/2022	02/25/2025	55,376	21,904,092	395.55	986,805		382,899		61,393			(331,967)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/04/2022	02/26/2025	39,522	15,685,712	396.89	679,376		263,993		38,701			(228,335)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/04/2022	02/27/2025	19,351	7,675,227	396.63	335,161		130,426		19,507			(112,543)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/04/2022	02/28/2025	30,558	12,233,843	400.35	477,314		186,012		21,450			(160,128)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/04/2022	02/28/2025	29,932	12,020,500	401.59	451,379		175,905		18,518			(151,428)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2022	02/24/2025	11,919	4,819,161	404.33	173,896		67,439		5,416			(58,608)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2022	02/28/2025	12,085	4,871,218	403.08	183,088		71,416		6,406			(61,478)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2022	02/28/2025	23,907	9,720,031	406.58	327,523		127,755		8,708			(109,978)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2022	03/04/2025	14,533	5,909,072	406.61	199,241		78,162		5,403			(66,657)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2022	02/16/2024	8,508	3,435,591	403.8	93,930		6,094					(48,356)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2022	03/04/2024	13,163	5,326,882	404.69	142,291		12,348					(71,537)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2022	01/24/2025	11,093	4,503,997	406.03	151,638		56,072		3,448			(52,612)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2022	01/28/2025	14,718	6,041,048	410.45	176,470		65,675		2,780			(60,996)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2022	01/31/2025	16,818	6,919,750	411.44	195,934		73,267		2,879			(67,532)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2022	02/07/2025	30,768	12,490,719	405.97	424,285		160,400		10,549			(145,276)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2022	02/11/2025	12,096	4,872,362	402.81	183,253		69,705		6,021			(62,512)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2022	02/14/2025	22,396	9,030,527	403.22	335,716		128,279		10,843			(114,200)				03

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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 Year-end (b)
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2022	02/21/2025	12,650	5,031,090	397.73	221,872			85,667		11,168			(74,985)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/11/2022	02/27/2024	8,089	2,710,151	335.03	67,672			5,402		186			(34,594)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/11/2022	03/05/2024	9,131	3,074,164	336.67	70,989			6,301		163			(35,937)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/11/2022	03/08/2024	5,176	1,749,984	338.09	37,605			3,480		62			(18,959)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/11/2022	02/12/2025	9,463	3,199,133	338.05	93,335			35,756		11,780			(31,988)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/11/2022	02/21/2025	9,193	3,088,776	335.99	98,867			38,387		14,614			(33,600)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/11/2022	02/25/2025	24,126	8,040,439	333.27	288,327			112,603		50,726			(97,625)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/11/2022	02/26/2025	11,695	3,899,785	333.47	138,807			54,288		24,187			(46,955)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/11/2022	02/28/2025	24,898	8,304,559	333.54	295,115			115,753		51,419			(99,646)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/11/2022	03/05/2025	18,372	6,082,324	331.06	239,143			94,468		48,394			(80,375)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/11/2022	03/04/2025	26,157	8,788,635	335.99	283,277			111,744		43,027			(95,296)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/11/2022	03/07/2025	19,381	6,440,256	332.3	241,417			95,635		45,790			(80,990)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/11/2022	03/10/2025	9,947	3,293,183	331.06	129,840			51,650		26,503			(43,439)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2022	03/07/2025	64,418	26,104,657	405.24	722,767			288,973		28,225			(244,722)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2022	03/10/2025	1,698	697,585	410.82	15,978			6,415		410			(5,395)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2022	03/05/2024	13,642	5,513,975	404.2	109,952			9,897		1			(56,445)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2022	03/06/2024	7,141	2,913,612	408.01	48,916			4,466					(25,076)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2022	03/08/2024	4,988	2,026,731	406.31	36,862			3,459					(18,844)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2022	03/08/2024	10,291	4,197,654	407.9	71,007			6,663					(36,299)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2022	03/04/2025	46,870	18,934,078	403.97	546,036			217,398		23,116			(185,398)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2022	03/05/2025	36,378	14,645,990	402.61	441,988			176,220		20,780			(149,931)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2022	03/06/2025	15,288	6,159,229	402.88	184,373			73,612		8,535			(62,485)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	03/16/2022	03/15/2024	6,230	2,044,168	328.12	75,812			7,706		2,924			(38,010)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2022	03/15/2024	8,022	3,155,875	393.38	108,945			11,120		113			(54,848)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2022	02/28/2025	36,687	11,424,611	311.41	238,749			94,255		1,828			(81,139)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2022	03/03/2025	8,311	2,584,285	310.93	55,587			22,039		468			(18,839)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2022	03/04/2025	15,988	5,017,009	313.79	91,680			36,400		508			(31,042)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2022	03/07/2025	56,016	17,430,035	311.16	370,968			147,907		3,119			(125,257)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2022	03/10/2025	23,979	7,428,236	309.78	171,018			68,470		1,792			(57,585)				03

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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 Year-end (b)
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		42,884		1,137			(35,983)				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		114,879		3,323			(95,733)				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		88,770		2,408			(73,472)				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		992					(7,873)				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		3,743					(25,775)				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		3,054					(17,692)				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		5,436					(28,343)				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		4,597					(22,675)				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		138,091		2,302			(122,935)				03
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		24,341		558			(21,460)				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		83,997		1,643			(73,522)				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		40,998		765			(35,545)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/07/2025	14,897	4,684,698	314.48	190,975		76,284		17,601			(64,602)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/11/2025	14,621	4,583,949	313.51	194,318		78,050		19,490			(65,490)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/14/2025	32,394	10,186,853	314.47	416,583		168,014		39,236			(140,012)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/17/2025	20,345	6,356,598	312.44	281,168		113,861		30,992			(94,239)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/21/2025	46,207	14,455,985	312.85	630,269		256,605		68,191			(210,474)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/14/2025	33,185	13,407,659	404.03	357,732		144,279		17,136			(120,232)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/18/2025	43,170	17,464,048	404.54	458,899		186,085		21,591			(153,668)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/19/2025	39,271	15,908,362	405.09	410,777		166,796		18,649			(137,428)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/20/2025	23,470	9,479,177	403.89	255,116		103,728		12,676			(85,272)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/21/2025	23,589	9,585,729	406.79	234,002		95,271		9,472			(78,143)				03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/01/2024	12,445	3,907,846	314	127,690		10,821		84			(65,829)				03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/08/2024	11,466	3,615,375	315.3	111,225		10,422		69			(56,779)				03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/14/2024	10,324	3,251,221	314.93	102,204		10,348		109			(51,740)				03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/18/2024	12,095	3,812,123	315.17	118,777		12,615		146			(59,798)				03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/22/2022	03/21/2024	9,171	2,889,566	315.06	90,706		9,968		136			(45,478)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/22/2022	02/28/2025	32,239	10,052,653	311.82	452,308		178,898		49,849			(154,004)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/22/2022	02/28/2025	18,201	5,713,975	313.94	237,157		93,801		22,305			(80,748)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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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 Year-end (b)
MAR 25 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	03/04/2025	26,825	8,408,113	313.44	356,240			141,701		35,224			(120,843)				03
MAR 25 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	03/07/2025	31,387	9,805,798	312.42	432,507			172,762		46,483			(146,307)				03
MAR 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	03/12/2024	15,021	6,116,344	407.19	96,434			9,523					(48,955)				03
MAR 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	03/14/2024	7,537	3,062,935	406.4	50,270			5,090					(25,449)				03
MAR 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	03/15/2024	12,324	5,050,412	409.81	70,492			7,225					(35,637)				03
MAR 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	03/19/2024	8,053	3,283,383	407.74	50,893			5,468					(25,587)				03
MAR 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	03/21/2024	4,563	1,852,806	406.09	31,071			3,414		1			(15,578)				03
MAR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	03/11/2025	53,749	21,759,204	404.83	563,827			226,468		25,139			(190,025)				03
MAR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	03/12/2025	13,523	5,475,940	404.95	141,445			56,891		6,279			(47,627)				03
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			145,824		15,946			(121,798)				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			100,399		10,065			(83,666)				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			6,962		15			(32,999)				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			64,545		9,645			(55,564)				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			35,650		5,668			(30,474)				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			31,576		4,425			(26,928)				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			49,794		8,317			(42,169)				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			61,073		12,739			(51,721)				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			65,872		13,668			(55,272)				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			99,082		21,129			(82,569)				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			67,910		14,794			(56,080)				03
MAR 24 JPUSCYCL 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		1							03
MAR 24 JPUSCYCL 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		7							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			2,476		7			(15,061)				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			3,708		23			(18,539)				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			3,857		52			(16,760)				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			6,861		427			(34,783)				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			11,021		492			(50,918)				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			14,717		1,080			(61,745)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/29/2022	02/21/2025	10,035	3,328,523	331.7	144,923		57,120		24,215			(49,997)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/29/2022	03/04/2025	9,024	3,013,926	333.98	120,964		48,431		18,066			(41,302)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/29/2022	03/07/2025	10,754	3,567,695	331.74	156,155		62,782		26,750			(53,168)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/29/2022	03/11/2025	26,760	8,904,360	332.75	375,902		151,968		61,259			(127,513)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/29/2022	03/12/2025	13,653	4,508,713	330.23	209,232		84,703		39,334			(70,910)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/29/2022	03/18/2025	14,112	4,737,845	335.72	179,101		73,096		24,839			(60,362)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/29/2022	03/14/2025	27,745	9,189,378	331.21	411,621		167,090		73,582			(139,241)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/29/2022	03/19/2025	10,550	3,528,732	334.49	139,969		57,201		20,947			(47,130)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/29/2022	03/20/2025	11,864	3,947,293	332.7	167,695		68,624		27,887			(56,414)				03
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		105,037		35,616			(86,154)				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		64,197		20,641			(52,187)				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		84,419		28,754			(68,321)				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		46,237		13,845			(37,337)				03
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		4,810		34			(21,675)				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		5,813		9			(26,194)				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		2,800		7			(12,168)				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		3,273		32			(14,056)				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		6,683		41			(28,363)				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		10,886		101			(45,669)				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		118,199		19,846			(96,950)				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		13,466		1,334			(10,971)				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		248,274		47,349			(201,827)				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		111,861		22,595			(90,732)				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		201,098		38,917			(162,751)				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		432,860		98,181			(349,544)				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		9,275		1			(48,364)				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		10,170		29			(46,400)				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		6,195		28			(24,848)				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		79,161		6,450			(67,039)				03

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MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2022	03/10/2025	17,156	6,935,733	404.27	180,655			73,343		8,464			(61,683)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2022	03/14/2025	32,146	12,830,579	399.14	398,283			162,580		27,096			(135,483)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2022	03/18/2025	19,671	7,912,170	402.23	221,886			91,062		12,449			(75,198)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2022	03/21/2025	30,237	12,162,668	402.24	341,682			140,786		19,388			(115,476)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2022	03/25/2025	15,904	6,411,667	403.16	174,939			72,461		9,480			(58,905)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2022	03/28/2025	26,222	10,483,183	399.78	320,962			133,463		22,058			(107,775)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2022	04/01/2025	18,810	7,512,274	399.38	233,430			97,566		16,712			(78,095)				03
MAR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/04/2022	03/28/2024	7,306	2,972,085	406.79	63,259			7,633		60			(32,024)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/04/2022	02/28/2025	560	236,389	422.29	3,503			1,404		149			(1,208)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/04/2022	03/21/2025	14,748	6,075,631	411.97	136,428			56,266		11,287			(46,151)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/04/2022	03/21/2025	16,285	6,652,476	408.5	169,595			69,944		16,612			(57,370)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/04/2022	03/24/2025	8,529	3,480,361	408.04	90,356			37,412		9,144			(30,481)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/04/2022	03/25/2025	7,937	3,245,471	408.92	81,675			33,862		7,958			(27,527)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/04/2022	03/28/2025	32,809	13,420,296	409.04	336,836			140,193		32,986			(113,209)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/04/2022	04/01/2025	16,343	6,717,252	411.01	157,307			65,809		14,241			(52,676)				03
MAR 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/05/2022	03/01/2024	7,358	1,218,582	165.61	32,302			2,793		20,270			(16,989)				03
MAR 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/05/2022	03/22/2024	3,071	508,113	165.48	13,910			1,576		10,411			(7,101)				03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2022	03/28/2024	11,247	3,638,903	323.54	61,972			7,520		6			(31,548)				03
MAR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2022	03/28/2024	9,926	3,193,310	321.71	60,350			7,323		12			(30,722)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2022	04/05/2024	12,176	3,927,503	322.56	71,352			9,350		18			(35,922)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2022	03/21/2025	20,816	6,729,669	323.29	170,485			70,573		9,084			(57,885)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2022	03/28/2025	54,586	17,531,495	321.17	488,002			203,860		32,052			(164,622)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2022	03/28/2025	8,919	2,848,664	319.41	85,350			35,655		6,467			(28,792)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2022	04/01/2025	22,782	7,349,877	322.62	192,962			81,023		11,404			(64,854)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2022	04/04/2025	23,866	7,699,155	322.6	202,622			85,403		12,142			(67,913)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2022	04/04/2025	11,892	3,797,224	319.3	114,761			48,370		8,984			(38,464)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2022	04/05/2024	23,137	9,135,571	394.84	217,029			28,438		583			(109,263)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2022	03/31/2025	3,289	1,313,526	399.31	36,415			15,271		2,930			(12,250)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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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APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2022	04/01/2025	48,632	19,257,671	385.99	597,197			250,757		59,071			(200,716)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2022	04/02/2025	28,224	11,148,316	394.99	357,320			150,225		37,619			(119,983)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2022	04/03/2025	28,804	11,412,594	396.22	351,405			147,926		34,510			(117,889)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2022	04/04/2025	56,752	22,500,021	396.46	687,838			289,915		66,779			(230,543)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2022	03/28/2024	5,906	2,380,122	403	38,802			4,708		6			(19,753)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2022	04/02/2024	7,796	3,082,542	395.4	71,333			9,090		146			(36,062)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2022	04/03/2024	4,740	1,886,149	397.9	39,107			5,030		42			(19,743)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2022	04/04/2024	3,108	1,234,490	397.19	26,450			3,434		37			(13,334)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/14/2022	03/28/2024	5,294	1,809,469	341.82	39,276			4,813		46			(20,191)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/14/2022	04/09/2024	11,004	3,732,914	339.23	93,730			12,852		403			(47,384)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/14/2022	04/12/2024	2,733	928,899	339.87	22,648			3,186		91			(11,402)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/14/2022	03/14/2025	13,880	4,587,618	330.51	210,069			86,720		39,175			(72,267)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/14/2022	03/27/2025	13,472	4,518,455	335.39	173,012			72,652		25,092			(58,798)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/14/2022	03/28/2025	15,707	5,287,204	336.61	193,129			81,204		26,094			(65,574)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/14/2022	04/01/2025	15,077	5,103,288	338.49	173,422			73,290		21,076			(58,664)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/14/2022	04/02/2025	14,701	4,934,250	335.65	187,643			79,401		27,156			(63,416)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/14/2022	04/08/2025	28,807	9,716,133	337.28	347,834			148,294		46,308			(116,906)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/14/2022	04/04/2025	41,025	13,877,052	338.26	476,774			202,254		59,209			(160,834)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/14/2022	04/10/2025	16,341	5,516,580	337.6	195,240			83,444		25,611			(65,499)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/14/2022	04/11/2025	25,585	8,656,022	338.32	297,914			127,482		37,497			(99,852)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/14/2022	04/08/2024	6,139	2,443,411	398.01	54,269			7,376		68			(27,473)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/14/2022	04/10/2024	8,765	3,441,169	392.62	96,323			13,323		498			(48,628)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/14/2022	04/12/2024	7,535	2,941,955	390.42	90,198			12,690		803			(45,410)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/14/2022	04/12/2024	5,558	2,202,493	396.3	52,853			7,436		122			(26,609)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/14/2022	04/08/2025	60,175	23,702,280	393.89	831,617			354,547		90,091			(279,503)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/14/2022	04/09/2025	34,034	13,439,295	394.88	457,075			195,108		46,902			(153,480)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/14/2022	04/10/2025	38,269	15,090,445	394.33	522,749			223,417		55,499			(175,371)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/14/2022	04/11/2025	81,697	32,064,596	392.48	1,178,893			504,467		139,228			(395,130)				03
MAR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/18/2022	03/25/2024	11,930	3,670,773	307.68	68,709			8,187					(35,573)				03

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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 Year-end (b)
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		8,416					(32,680)				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		8,506					(30,739)				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		3,828					(13,698)				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		46,396		1,199			(38,313)				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		125,882		3,952			(103,251)				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		85,151		3,074			(69,221)				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		147,564		4,226			(119,161)				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		35,604		1,144			(28,561)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/18/2022	04/01/2025	20,119	6,258,216	311.06	123,665		52,359		1,399			(41,911)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/18/2022	04/04/2025	49,029	15,187,198	309.76	323,652		137,552		4,440			(109,382)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/18/2022	04/07/2025	13,340	4,161,177	311.93	78,503		33,489		824			(26,458)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/18/2022	04/08/2025	17,013	5,295,994	311.3	103,662		44,276		1,193			(34,905)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/18/2022	04/11/2025	57,548	17,907,280	311.17	353,766		151,660		4,227			(118,790)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/18/2022	04/14/2025	10,921	3,393,364	310.72	68,898		29,645		891			(23,071)				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		6,107		132			(21,852)				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		35,417		9,925			(28,164)				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		56,238		18,451			(44,721)				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		24,607		7,456			(19,441)				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		29,618		9,997			(23,349)				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		162,054		57,279			(126,931)				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		36,825		13,022			(28,659)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/20/2022	04/15/2024	10,934	4,258,243	389.46	129,455		18,775		1,594			(65,264)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/20/2022	04/15/2024	7,028	2,329,480	331.45	92,197		13,371		2,611			(46,481)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/21/2022	04/11/2024	11,393	3,632,751	318.85	89,551		12,615		106			(45,587)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/21/2022	04/17/2024	10,782	3,463,793	321.26	75,365		11,154		53			(38,048)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/21/2022	04/19/2024	11,530	3,720,843	322.71	74,945		11,268		36			(37,731)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/21/2022	04/07/2025	16,718	5,306,476	317.41	185,570		79,530		15,860			(62,832)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/21/2022	04/08/2025	17,658	5,703,328	322.99	158,921		68,193		8,724			(53,759)				03

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APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/21/2022	04/11/2025	23,701	7,533,167	317.84	259,290			111,672		21,730			(87,469)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/21/2022	04/11/2025	12,293	3,926,245	319.39	126,986			54,691		9,446			(42,837)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/21/2022	04/11/2025	12,223	3,949,576	323.13	109,517			47,167		6,017			(36,944)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/21/2022	04/14/2025	17,267	5,512,413	319.25	179,574			77,622		13,643			(60,410)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/21/2022	04/15/2024	1,805	713,308	395.2	16,280			2,371		61			(8,242)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/21/2022	04/16/2024	4,601	1,816,810	394.89	42,051			6,174		175			(21,259)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/21/2022	04/17/2024	9,332	3,659,018	392.11	95,556			14,142		755			(48,240)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/21/2022	04/18/2024	4,076	1,599,887	392.49	41,129			6,135		309			(20,735)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/21/2022	04/19/2024	3,270	1,274,226	389.65	36,920			5,551		504			(18,587)				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			4,960		102			(16,609)				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			18,268		4,294			(14,217)				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			362,376		95,907			(281,419)				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			215,805		57,857			(167,237)				03
APR 25 JPMorgan MOZAIC 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			67,141		10,403			(52,142)				03
APR 25 JPMorgan MOZAIC 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			162,728		27,562			(125,838)				03
APR 25 JPMorgan MOZAIC 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			42,918		5,696			(33,189)				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			480,343		137,529			(371,451)				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			7,726		1,818			(5,974)				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			4,686		337			(18,004)				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			9,264		1,605			(31,308)				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			6,187		1,625			(20,162)				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			3,449		1,091			(10,854)				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		92							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		737							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		1,784							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			5,025		163			(16,827)				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			10,763		1,037			(34,765)				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			32,878		3,338			(105,267)				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			4,803		791			(15,245)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
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			4,219		1,242			(13,276)				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			2,533		189			(7,971)				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			8,833		2,934			(6,773)				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			551,846		200,129			(422,272)				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			245,438		89,810			(187,416)				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			128,502		49,700			(97,919)				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			415,590		157,836			(316,022)				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			4,765		2,411			(3,624)				03
MAR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/28/2022	03/28/2024	2,119	705,417	332.83	19,880			2,485		371			(10,425)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/28/2022	04/19/2024	20,018	6,854,632	342.42	119,003			18,066		382			(60,496)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/28/2022	04/26/2024	7,622	2,562,968	336.25	62,368			9,979		1,075			(31,399)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/28/2022	04/01/2025	12,957	4,370,879	337.35	132,505			56,734		20,268			(45,412)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/28/2022	04/11/2025	16,744	5,645,595	337.17	173,503			75,211		27,432			(58,910)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/28/2022	04/15/2025	23,707	7,985,100	336.82	249,610			108,727		40,618			(84,437)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/28/2022	04/16/2025	18,559	6,247,192	336.61	197,103			85,959		32,524			(66,613)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/28/2022	04/17/2025	35,223	11,846,870	336.34	378,175			165,124		63,473			(127,691)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/28/2022	04/24/2025	15,788	5,279,258	334.38	183,205			80,657		34,656			(61,461)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/28/2022	04/22/2025	29,417	9,873,562	335.64	325,298			142,879		57,322			(109,331)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/28/2022	04/25/2025	18,904	6,335,840	335.15	213,300			94,017		38,806			(71,492)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/28/2022	04/19/2024	10,485	3,223,993	307.49	49,715			7,558		1			(25,308)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/29/2022	04/25/2024	12,205	3,779,153	309.64	50,119			7,972					(25,302)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/29/2022	04/26/2024	6,756	2,077,187	307.48	32,268			5,170		1			(16,268)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/29/2022	04/17/2025	59,122	18,319,057	309.85	323,017			141,170		5,771			(109,168)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/29/2022	04/22/2025	27,540	8,569,547	311.17	140,165			61,621		2,192			(47,152)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/29/2022	04/25/2025	51,767	16,027,082	309.6	288,266			127,176		5,576			(96,707)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/29/2022	04/28/2025	12,951	4,015,630	310.06	70,436			31,183		1,312			(23,565)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/29/2022	04/19/2024	2,818	1,128,669	400.52	17,996			2,740		269			(9,174)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/29/2022	04/26/2024	4,903	1,956,832	399.11	33,636			5,397		748			(16,981)				03

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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
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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		117,104		53,830			(90,557)				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		23,165		11,966			(17,914)				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		30,135		15,456			(23,059)				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		86,687		44,069			(65,918)				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		15,582		7,679			(11,775)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/09/2022	05/03/2024	8,510	3,337,237	392.17	63,823		10,858		1,032			(32,220)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/09/2022	05/07/2024	6,547	2,547,690	389.16	56,105		9,801		1,640			(28,168)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/09/2022	05/08/2024	4,081	1,587,025	388.85	35,467		6,236		1,108			(17,782)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/09/2022	04/28/2025	3,402	1,344,408	395.17	33,000		14,718		4,864			(11,122)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/09/2022	04/29/2025	54,384	21,193,573	389.7	629,771		281,189		122,192			(212,054)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/09/2022	04/30/2025	37,121	14,456,124	389.43	433,576		193,811		85,408			(145,857)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/09/2022	05/01/2025	30,650	11,962,203	390.28	348,801		156,093		66,104			(117,230)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/09/2022	05/02/2025	76,070	29,596,683	389.07	899,912		403,180		180,863			(302,178)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/09/2022	05/05/2025	2,991	1,180,058	394.49	29,794		13,394		4,629			(9,977)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/09/2022	05/06/2025	52,336	20,291,640	387.72	646,871		291,121		139,343			(216,414)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/09/2022	05/07/2025	27,653	10,757,975	389.03	328,245		147,891		66,764			(109,716)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/09/2022	05/08/2025	23,148	9,003,685	388.96	275,462		124,248		56,314			(91,989)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/09/2022	04/26/2024	2,899	1,132,490	390.67	23,046		3,734		418			(11,748)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/09/2022	04/30/2024	6,412	2,501,446	390.1	52,453		8,742		1,148			(26,591)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/09/2022	05/01/2024	6,153	2,384,999	387.62	55,992		9,397		1,887			(28,345)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/09/2022	05/02/2024	3,438	1,335,318	388.36	30,361		5,130		924			(15,349)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/09/2022	05/02/2025	21,709	6,827,191	314.48	215,792		96,680		30,557			(72,460)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/09/2022	05/05/2025	14,293	4,509,807	315.53	136,639		61,425		18,210			(45,755)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/09/2022	05/06/2025	15,307	4,839,889	316.19	142,660		64,204		18,255			(47,728)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/09/2022	04/25/2024	12,555	4,015,557	319.85	68,045		10,944		148			(34,736)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/09/2022	04/26/2024	10,245	3,252,660	317.49	63,314		10,258		279			(32,276)				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/09/2022	05/03/2024	11,577	3,679,562	317.83	70,736		12,034		354			(35,711)				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/09/2022	05/08/2024	5,245	1,648,351	314.25	38,868		6,834		524			(19,487)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
APR 25 JPMorgan MOZA1C 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			114,785		23,792			(87,833)				03
APR 25 JPMorgan MOZA1C 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			171,112		45,025			(130,116)				03
APR 25 JPMorgan MOZA1C 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			83,137		23,441			(62,826)				03
APR 25 JPMorgan MOZA1C 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			84,784		23,852			(63,938)				03
MAY 25 JPMorgan MOZA1C 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			124,270		33,362			(93,139)				03
APR 25 JPMorgan MOZA1C2 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			65,943		19,098			(52,098)				03
APR 25 JPMorgan MOZA1C2 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			124,456		36,778			(97,482)				03
APR 25 JPMorgan MOZA1C2 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			104,676		29,510			(80,946)				03
APR 25 JPMorgan MOZA1C2 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			70,738		23,546			(54,128)				03
APR 25 JPMorgan MOZA1C2 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			111,476		38,335			(84,769)				03
APR 24 JPMorgan MOZA1C2 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			15,614		1,115			(49,130)				03
APR 25 JPMorgan MOZA1C2 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			72,009		27,416			(54,304)				03
MAY 24 JPMorgan MOZA1C2 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			9,714		2,396			(28,140)				03
MAY 25 JPMorgan MOZA1C2 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			110,272		51,775			(82,648)				03
MAR 25 JPMorgan MOZA1C2 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			2,610		425			(2,108)				03
MAY 25 JPMorgan MOZA1C2 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			84,280		39,699			(62,652)				03
APR 25 JPMorgan MOZA1C2 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			59,283		12,927			(47,142)				03
APR 24 JPMorgan MOZA1C2 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			11,976		282			(42,855)				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			713		70			(2,244)				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			16,326		4,470			(46,555)				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			11,261		4,334			(30,447)				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			51,586		21,378			(40,061)				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			54,294		26,325			(41,459)				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			148,250		75,263			(111,800)				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			81,776		46,250			(61,543)				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			166,073		93,004			(124,470)				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			103,772		59,581			(77,142)				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			69,475		40,285			(51,437)				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			118,198		71,029			(87,333)				03

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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 Year-end (b)
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	05/16/2022	05/13/2025	14,806	4,884,131	329.88	174,467		79,637		49,536			(58,369)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	05/16/2022	05/15/2025	22,473	7,454,657	331.72	247,425		113,186		64,914			(82,626)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/16/2022	05/15/2025	44,808	17,415,409	388.67	582,052		266,264		113,290			(194,372)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/16/2022	05/09/2024	4,647	1,797,676	386.83	48,191		8,610		1,898			(24,363)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/16/2022	05/10/2024	2,947	1,135,764	385.44	32,325		5,812		1,577			(16,319)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/16/2022	05/10/2024	6,968	2,701,730	387.75	69,747		12,541		2,427			(35,211)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/16/2022	05/13/2024	2,756	1,058,340	383.96	32,112		5,883		1,986			(16,144)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/16/2022	05/14/2024	5,945	2,299,712	386.83	61,888		11,407		2,616			(31,072)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/16/2022	05/15/2024	5,169	2,008,450	388.58	50,188		9,307		1,665			(25,163)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/16/2022	05/09/2025	72,186	27,823,920	385.45	1,030,088		468,136		228,919			(345,890)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/16/2022	05/13/2025	59,936	23,220,215	387.42	807,931		368,790		165,783			(270,298)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/16/2022	05/14/2025	46,083	17,891,736	388.25	605,992		276,914		120,028			(202,552)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	05/17/2022	05/15/2024	5,205	1,691,043	324.89	61,356		11,394		9,584			(30,805)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	05/17/2022	05/15/2024	10,990	4,200,000	382.16	134,300		24,939		10,882			(67,427)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	05/20/2022	05/09/2024	18,915	5,695,538	301.11	126,729		22,833		110			(64,604)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	05/20/2022	05/17/2024	16,464	4,948,672	300.57	114,701		21,705		160			(57,826)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	05/20/2022	04/29/2025	20,216	6,192,531	306.32	126,085		56,980		3,914			(42,970)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	05/20/2022	05/02/2025	49,448	14,945,625	302.25	383,130		173,728		18,577			(130,207)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	05/20/2022	05/06/2025	31,128	9,395,011	301.82	247,005		112,504		12,707			(83,633)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	05/20/2022	05/09/2025	69,096	20,790,214	300.89	575,420		262,958		32,798			(194,291)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	05/20/2022	05/13/2025	31,377	9,478,578	302.09	246,384		113,087		12,678			(82,885)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	05/20/2022	05/16/2025	62,303	18,789,453	301.58	502,735		231,499		27,498			(168,657)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	05/20/2022	05/19/2025	22,920	6,904,964	301.26	188,200		86,941		10,735			(62,963)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/20/2022	05/17/2024	10,250	3,974,310	387.75	110,850		21,005		13,571			(55,962)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/20/2022	04/28/2025	9,809	3,953,548	403.04	75,001		33,887		17,420			(25,608)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/20/2022	05/02/2025	33,145	12,929,436	390.09	400,617		181,827		140,072			(136,277)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/20/2022	05/02/2025	18,304	7,174,440	391.96	207,846		94,334		68,963			(70,702)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/20/2022	05/09/2025	28,778	11,175,726	388.34	369,529		169,025		136,697			(124,887)				03

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MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/20/2022	05/13/2025	16,381	6,406,204	391.07	192,661		88,510		66,612			(64,872)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/20/2022	05/19/2025	39,198	15,285,792	389.96	479,553		221,738		172,238			(160,584)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2022	05/16/2024	2,742	1,054,419	384.52	32,824		6,191		1,862			(16,617)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2022	05/17/2024	4,346	1,667,422	383.64	53,851		10,218		3,458			(27,224)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2022	05/17/2024	2,288	906,148	396.12	17,042		3,234		160			(8,616)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2022	05/21/2024	8,505	3,289,943	386.81	93,559		18,170		4,140			(47,037)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2022	05/21/2024	2,717	1,069,202	393.5	22,743		4,417		366			(11,434)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2022	05/22/2024	3,623	1,399,382	386.24	40,760		7,961		1,974			(20,464)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2022	05/23/2024	3,359	1,302,184	387.67	35,740		7,020		1,442			(17,919)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2022	05/23/2024	837	330,571	394.98	6,587		1,294		86			(3,302)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2022	05/19/2025	10,762	3,386,883	314.7	112,788		52,200		15,538			(37,803)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2022	05/16/2025	45,526	17,529,617	385.05	685,160		316,082		150,687			(230,279)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2022	05/20/2025	11,027	3,412,154	309.45	140,037		64,879		26,408			(46,893)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2022	05/20/2025	13,642	4,383,346	321.31	110,638		51,259		9,777			(37,048)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2022	05/23/2025	20,019	6,200,768	309.75	251,834		117,046		46,926			(84,098)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2022	05/23/2025	15,184	4,888,228	321.94	120,255		55,891		10,249			(40,158)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2022	05/16/2025	31,135	12,191,986	391.59	385,446		177,816		62,922			(129,547)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2022	05/16/2025	2,409	970,586	402.91	20,693		9,546		1,846			(6,955)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2022	05/20/2025	32,297	12,428,332	384.81	490,596		227,295		109,611			(164,282)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2022	05/20/2025	25,713	10,070,917	391.67	318,067		147,361		52,184			(106,509)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2022	05/21/2025	10,114	3,903,161	385.93	148,772		69,000		31,738			(49,772)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2022	05/21/2025	11,209	4,382,397	390.98	141,679		65,710		24,073			(47,399)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2022	05/22/2025	12,769	4,911,274	384.62	195,113		90,588		44,078			(65,216)				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2022	05/10/2024	14,357	4,534,382	315.82	104,666		19,030		971			(53,431)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2022	05/22/2025	13,896	5,440,145	391.49	173,005		80,324		28,743			(57,827)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2022	05/22/2025	2,264	915,710	404.41	18,567		8,621		1,548			(6,206)				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2022	05/17/2024	13,802	4,369,420	316.59	97,301		18,463		890			(49,189)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2022	05/23/2025	19,525	7,532,852	385.81	288,381		134,032		62,033			(96,303)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/23/2024	11,569	3,656,471	316.05	84,340			16,567		988			(42,286)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/23/2025	14,992	5,901,132	393.63	174,802			81,244		26,224			(58,374)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/09/2025	16,363	5,036,439	307.8	219,424			100,459		44,497			(74,226)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/09/2025	22,483	7,180,010	319.35	195,829			89,657		19,254			(66,244)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/12/2025	12,683	3,975,111	313.41	139,010			63,852		20,445			(46,893)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/13/2025	12,571	3,982,011	316.77	121,433			55,839		14,412			(40,926)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/16/2025	14,906	4,597,644	308.44	196,015			90,427		38,799			(65,880)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/16/2025	43,027	13,776,876	320.19	364,010			167,927		34,424			(122,342)				03
MAY 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/25/2022	05/13/2024	16,377	3,250,223	198.46	89,328			89,328		4,889							03
MAY 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/25/2022	05/24/2024	11,880	2,357,057	198.4	65,632			65,632		4,147							03
MAY 24 ABGAVL Call	Annuity	N/A	Index	Credit Suisse International	05/25/2022	05/09/2024	6,412	2,293,458	357.68	61,481			11,125		6,896			(31,479)				03
MAY 24 ABGAVL Call	Annuity	N/A	Index	Credit Suisse International	05/25/2022	05/13/2024	6,879	2,445,052	355.45	72,433			13,436		10,934			(36,873)				03
MAY 24 ABGAVL Call	Annuity	N/A	Index	Credit Suisse International	05/25/2022	05/24/2024	13,678	4,865,067	355.69	143,754			28,435		22,635			(72,074)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/01/2022	05/21/2024	13,861	4,576,384	330.16	125,505			24,647		10,933			(63,801)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/01/2022	05/29/2024	12,555	4,138,610	329.63	117,357			24,086		11,757			(59,002)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/01/2022	05/31/2024	3,398	1,131,943	333.09	26,968			5,594		1,722			(13,521)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/01/2022	05/01/2025	12,755	4,253,662	333.49	130,079			59,472		30,781			(44,665)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/01/2022	05/09/2025	12,769	4,217,718	330.31	147,819			68,181		40,958			(50,377)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/01/2022	05/14/2025	13,071	4,301,427	329.09	158,786			73,638		46,657			(53,863)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/01/2022	05/16/2025	28,485	9,396,691	329.88	336,432			156,357		95,787			(113,913)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/01/2022	05/20/2025	14,730	4,843,523	328.81	181,392			84,661		54,286			(61,190)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/01/2022	05/20/2025	10,395	3,525,478	339.15	85,614			39,959		15,750			(28,881)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/01/2022	05/22/2025	15,471	5,103,902	329.91	183,130			85,652		52,435			(61,663)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/01/2022	05/23/2025	12,197	3,994,533	327.49	157,834			73,898		49,982			(53,096)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/01/2022	05/28/2025	15,238	5,044,176	331.03	173,588			81,698		47,725			(58,128)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/01/2022	05/28/2025	10,546	3,576,522	339.12	87,500			41,181		16,379			(29,300)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/01/2022	05/30/2025	17,599	5,875,609	333.86	180,240			85,003		43,782			(60,245)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/01/2022	05/24/2024	5,651	2,195,302	388.45	57,080			11,400		2,139			(28,896)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/01/2022	05/28/2024	3,788	1,495,326	394.79	29,506			6,023		450			(14,855)				03

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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 Year-end (b)
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/01/2022	05/29/2024	5,488	2,151,041	391.94	48,241			9,901		1,171			(24,253)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/01/2022	05/31/2024	7,331	2,872,665	391.84	64,881			13,458		1,649			(32,530)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/01/2022	05/23/2025	10,524	4,055,893	385.41	154,381			72,282		34,408			(51,935)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/01/2022	05/23/2025	19,204	7,553,199	393.32	221,611			103,759		34,441			(74,551)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/01/2022	05/27/2025	5,785	2,318,795	400.86	52,466			24,667		5,562			(17,585)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/01/2022	05/28/2025	27,159	10,568,102	389.12	357,684			168,341		68,383			(119,775)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/01/2022	05/28/2025	29,191	11,517,763	394.56	324,900			152,912		48,040			(108,797)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/01/2022	05/29/2025	9,094	3,511,199	386.11	131,041			61,737		28,616			(43,841)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/01/2022	05/29/2025	18,241	7,201,649	394.8	201,748			95,049		29,518			(67,496)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	06/01/2022	05/30/2025	20,204	7,789,614	385.55	295,987			139,591		66,299			(98,933)				03
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			180,464		58,770			(127,901)				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			16,015		2,419			(11,351)				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			18,230		5,503			(48,569)				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			23,545		4,537			(59,679)				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			10,371		2,301			(24,580)				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			155,961		74,993			(115,234)				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			63,667		28,197			(46,757)				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			40,568		18,139			(29,734)				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			242,453		107,813			(176,637)				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			62,822		29,487			(45,496)				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			45,312		19,557			(32,750)				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			323,003		133,705			(232,079)				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			36,574		14,191			(26,073)				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			188,897		76,849			(133,879)				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			37,748		14,836			(26,598)				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			50,563		21,631			(35,559)				03
JUN 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4R0TD8PU41	06/06/2022	06/03/2024	12,930	5,036,932	389.55	129,512			27,510		15,847			(65,203)				03
MAY 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4R0TD8PU41	06/06/2022	05/23/2025	58,831	22,995,316	390.87	690,165			324,934		246,594			(233,467)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
MAY 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	.06/06/2022	.05/30/2025	42,785	16,755,120	391.61	491,337			233,000		173,822			(165,136)				
JUN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	.06/06/2022	.06/03/2025	28,619	11,156,827	389.84	349,114			166,230		129,984			(116,905)				
MAY 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Call	Annuity		Index	NA	.06/09/2022	.05/24/2024	9,046	2,879,935	318.36	60,247			12,202		421			(30,929)				03
MAY 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Call	Annuity		Index	NA	.06/09/2022	.05/31/2024	7,324	2,311,541	315.62	56,540			11,891		821			(28,742)				03
MAY 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Call	Annuity		Index	NA	.06/09/2022	.05/31/2024	9,917	3,166,629	319.31	63,271			13,306		421			(32,164)				03
JUN 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Call	Annuity		Index	NA	.06/09/2022	.06/06/2024	10,617	3,351,031	315.63	82,281			17,843		1,325			(41,482)				03
JUN 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Call	Annuity		Index	NA	.06/09/2022	.06/07/2024	2,523	804,788	318.93	16,528			3,602		139			(8,321)				03
MAY 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Call	Annuity		Index	NA	.06/09/2022	.05/23/2025	12,566	3,888,224	309.42	162,858			76,960		30,356			(55,296)				03
MAY 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Call	Annuity		Index	NA	.06/09/2022	.05/23/2025	13,994	4,495,476	321.25	116,148			54,887		10,206			(39,436)				03
MAY 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Call	Annuity		Index	NA	.06/09/2022	.05/27/2025	10,528	3,264,222	310.04	133,711			63,447		24,242			(45,231)				03
MAY 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Call	Annuity		Index	NA	.06/09/2022	.05/27/2025	11,500	3,700,856	321.82	93,608			44,418		7,990			(31,665)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Annuity		Index	NA	.06/09/2022	.05/31/2024	7,167	2,774,865	387.16	72,604			15,269		3,733			(36,909)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Annuity		Index	NA	.06/09/2022	.06/05/2024	4,344	1,681,549	387.13	44,218			9,541		2,415			(22,323)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Annuity		Index	NA	.06/09/2022	.06/06/2024	5,282	2,052,894	388.66	50,549			10,961		2,299			(25,484)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Annuity		Index	NA	.06/09/2022	.06/07/2024	5,547	2,163,467	390.01	50,258			10,953		1,936			(25,302)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Annuity		Index	NA	.06/09/2022	.06/07/2024	4,078	1,614,116	395.83	28,830			6,283		477			(14,514)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Annuity		Index	NA	.06/09/2022	.06/03/2025	27,218	10,545,747	387.46	361,722			172,867		78,494			(121,573)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Annuity		Index	NA	.06/09/2022	.06/03/2025	21,485	8,459,200	393.72	235,264			112,433		38,460			(79,071)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Annuity		Index	NA	.06/09/2022	.06/04/2025	9,410	3,642,327	387.06	126,662			60,593		27,994			(42,531)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Annuity		Index	NA	.06/09/2022	.06/04/2025	10,647	4,181,440	392.75	120,306			57,552		20,631			(40,397)				03
MAY 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Call	Annuity		Index	NA	.06/09/2022	.05/30/2025	14,014	4,342,864	309.9	178,956			85,178		32,880			(60,369)				03
MAY 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Call	Annuity		Index	NA	.06/09/2022	.05/30/2025	16,273	5,236,004	321.76	132,950			63,281		11,508			(44,849)				03
JUN 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Call	Annuity		Index	NA	.06/09/2022	.06/02/2025	8,631	2,711,352	314.14	94,682			45,203		13,671			(31,852)				03
JUN 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Call	Annuity		Index	NA	.06/09/2022	.06/03/2025	8,397	2,633,980	313.69	93,708			44,783		13,931			(31,495)				03
JUN 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Call	Annuity		Index	NA	.06/09/2022	.06/03/2025	8,185	2,656,495	324.57	59,830			28,593		4,275			(20,109)				03
JUN 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Call	Annuity		Index	NA	.06/09/2022	.06/06/2025	22,521	6,988,516	310.31	284,216			136,236		51,650			(95,261)				03
JUN 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Call	Annuity		Index	NA	.06/09/2022	.06/06/2025	27,682	8,929,731	322.58	219,797			105,357		18,336			(73,669)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Annuity		Index	NA	.06/09/2022	.06/04/2025	5,254	2,137,384	406.79	37,200			17,796		3,038			(12,491)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
JUN 25 JPMorgan MOZA1C2 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			48,526		23,722			(33,996)				03
JUN 25 JPMorgan MOZA1C2 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			40,144		14,161			(28,124)				03
JUN 25 JPMorgan MOZA1C2 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			146,027		69,470			(102,107)				03
JUN 25 JPMorgan MOZA1C2 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			154,090		50,455			(107,745)				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			11,892		95			(30,144)				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			8,852		99			(21,398)				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			9,132		60			(22,073)				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			9,201		141			(21,391)				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			4,069		72			(9,400)				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			19,991		2,685			(14,983)				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			19,671		2,568			(14,743)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	05/20/2025	7,509	2,260,756	301.08	48,923			23,068		3,625			(16,673)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	05/20/2025	13,896	4,202,848	302.46	83,959			39,589		5,475			(28,614)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	05/23/2025	21,773	6,522,415	299.57	154,016			72,849		13,184			(52,343)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	05/23/2025	73,936	22,433,052	303.41	424,538			200,806		25,585			(144,280)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	05/27/2025	7,545	2,290,453	303.58	43,016			20,431		2,591			(14,565)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	05/30/2025	18,646	5,579,168	299.21	134,880			64,258		12,170			(45,542)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	05/30/2025	56,701	17,180,946	303.01	334,283			159,256		21,482			(112,871)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	06/02/2025	9,752	2,947,479	302.25	60,049			28,695		4,184			(20,219)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	06/02/2025	10,114	3,063,993	302.94	59,965			28,655		3,922			(20,191)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	06/03/2025	6,349	1,896,252	298.66	47,351			22,650		4,530			(15,929)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	06/03/2025	33,936	10,252,278	302.11	210,686			100,780		14,922			(70,876)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	06/06/2025	27,007	8,053,904	298.21	206,427			99,040		20,669			(69,252)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	06/06/2025	41,029	12,376,784	301.66	261,453			125,440		19,477			(87,712)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	06/09/2025	6,781	2,018,915	297.74	53,160			25,581		5,577			(17,785)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	06/09/2025	18,647	5,596,271	300.11	129,287			62,214		11,136			(43,254)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	05/17/2024	6,180	1,856,557	300.42	32,544			6,342		64			(16,897)				03
APR 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/14/2022	04/22/2024	11,574	1,207,534	104.33	14,815			2,455		7,800			(7,999)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/14/2022	04/11/2025	13,966	1,444,779	103.45	26,591			12,031		25,855			(9,423)				03

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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 Year-end (b)
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/14/2022	04/17/2025	17,192	1,804,642	104.97	25,891		11,796		22,344			(9,122)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/14/2022	04/17/2025	27,846	2,943,292	105.7	37,258		16,974		30,067			(13,126)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/14/2022	04/22/2025	19,349	2,036,673	105.26	27,901		12,785		23,538			(9,783)				03
JUN 24 JPMorgan MOZAI02 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	06/16/2022	06/14/2024	8,275	3,062,797	370.11	99,884		22,764		43,635			(50,356)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEM1K50	06/16/2022	06/14/2024	4,374	1,403,012	320.75	45,721		10,420		16,285			(23,050)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/17/2022	06/10/2025	50,195	5,138,504	102.37	111,082		53,902		121,348			(37,403)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/17/2022	04/24/2025	21,832	2,285,856	104.7	33,120		15,298		30,557			(11,657)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/17/2022	06/13/2025	94,273	9,622,468	102.07	218,054		106,118		241,982			(73,220)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/17/2022	04/28/2025	20,829	2,175,991	104.47	32,847		15,240		30,938			(11,517)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/17/2022	04/28/2025	20,036	2,107,554	105.19	28,130		13,052		24,987			(9,863)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/17/2022	05/02/2025	98,099	10,133,627	103.3	185,996		86,679		190,824			(64,965)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/17/2022	05/02/2025	33,991	3,492,880	102.76	69,919		32,584		74,233			(24,421)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/17/2022	05/09/2025	48,784	4,970,143	101.88	114,497		53,766		127,896			(39,726)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/17/2022	05/13/2025	35,404	3,607,293	101.89	83,093		39,186		92,820			(28,721)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/17/2022	05/16/2025	65,235	6,666,338	102.19	146,778		69,439		161,381			(50,589)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/17/2022	05/19/2025	43,973	4,501,025	102.36	96,608		45,848		105,317			(33,203)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/17/2022	05/20/2025	37,221	3,803,631	102.19	83,859		39,839		92,280			(28,795)				03
MAY 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/17/2022	05/10/2024	20,732	2,119,384	102.23	38,250		7,227		36,276			(20,292)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/17/2022	05/23/2025	144,825	14,804,044	102.22	325,278		155,010		357,357			(111,376)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/17/2022	05/30/2025	101,606	10,431,933	102.67	214,288		102,850		229,876			(72,894)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/17/2022	06/03/2025	84,573	8,691,517	102.77	176,080		84,852		187,937			(59,674)				03
MAY 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/17/2022	05/24/2024	34,214	3,498,029	102.24	63,638		13,054		61,101			(33,088)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/17/2022	06/06/2025	79,541	8,163,245	102.63	169,183		81,772		182,133			(57,177)				03
JUN 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/17/2022	06/06/2024	31,797	3,263,333	102.63	55,613		12,212		50,895			(28,390)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/17/2022	06/06/2025	73,326	7,523,932	102.61	156,477		75,630		168,581			(52,883)				03
JUN 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/17/2022	06/14/2024	13,757	1,405,154	102.14	26,414		6,028		26,206			(13,335)				03
JUN 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	06/22/2022	06/06/2024	7,016	1,392,078	198.41	24,065		24,065		2,818							03
JUN 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	06/22/2022	06/21/2024	14,171	2,734,306	192.95	76,524		76,524		24,207							03
JUN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYJLH8C3868	06/22/2022	06/03/2024	10,290	3,662,740	355.95	66,679		14,463		17,505			(34,279)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
JUN 24 ABGAVL Call ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.06/22/2022	.06/13/2024	6,640	2,337,452	352	51,729		11,783		19,893			(26,224)				03
JUN 24 ABGAVL Call ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.06/22/2022	.06/21/2024	8,924	3,082,237	345.38	92,276		21,802		55,053			(46,265)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/28/2022	.06/20/2025	56,661	16,729,603	295.26	472,834		233,369		65,949			(158,917)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/28/2022	.06/23/2025	22,490	6,668,859	296.52	176,274		87,247		22,559			(59,082)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/28/2022	.06/24/2025	17,328	5,151,405	297.28	130,659		64,730		15,828			(43,753)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/28/2022	.06/27/2025	36,163	10,716,054	296.33	286,695		142,429		37,553			(95,740)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/28/2022	.05/24/2024	697	211,352	303.1	2,752		571		3			(1,447)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/28/2022	.06/13/2024	10,019	2,966,328	296.07	65,314		15,002		918			(33,389)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/28/2022	.06/17/2024	7,228	2,122,933	293.71	54,709		12,801		1,391			(27,812)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/28/2022	.06/27/2024	13,436	3,975,682	295.89	89,449		21,871		1,630			(44,848)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/28/2022	.05/02/2025	5,061	1,530,553	302.43	27,977		13,139		1,850			(9,847)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/28/2022	.06/10/2025	31,075	9,255,402	297.84	226,076		110,517		25,303			(76,690)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/28/2022	.06/13/2025	57,073	16,790,900	294.2	500,809		245,531		74,288			(169,412)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/28/2022	.06/16/2025	20,108	5,915,073	294.17	176,908		86,983		26,468			(59,678)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/28/2022	.06/17/2025	18,694	5,512,600	294.89	158,733		78,121		22,599			(53,497)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.06/28/2022	.06/10/2025	26,691	10,295,349	385.72	259,935		127,187		154,514			(88,257)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.06/28/2022	.06/13/2025	31,166	11,841,214	379.94	371,365		182,237		244,858			(125,740)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.06/28/2022	.06/16/2025	9,091	3,429,580	377.26	118,557		58,346		81,696			(40,031)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.06/28/2022	.06/17/2025	11,032	4,176,768	378.6	137,719		67,841		93,008			(46,458)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.06/28/2022	.06/20/2025	32,796	12,445,037	379.47	398,240		196,734		265,685			(133,970)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.06/28/2022	.06/23/2025	8,248	3,133,456	379.91	98,823		48,957		65,596			(33,153)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.06/28/2022	.06/24/2025	9,962	3,793,927	380.83	115,780		57,412		75,764			(38,806)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.06/28/2022	.06/27/2025	17,672	6,728,491	380.74	206,294		102,580		135,417			(68,954)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.06/28/2022	.05/02/2024	599	231,518	386.63	4,133		751		796			(2,248)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.06/28/2022	.06/10/2024	4,204	1,625,639	386.66	30,145		6,836		7,729			(15,497)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.06/28/2022	.06/17/2024	4,518	1,705,278	377.42	48,577		11,382		21,945			(24,729)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.06/28/2022	.06/24/2024	2,845	1,075,890	378.23	29,725		7,185		13,167			(14,986)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
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		742		1,217			(1,522)				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		57,806		61,653			(43,325)				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		5,240		5,760			(3,795)				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		846		923			(596)				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		185,638		214,017			(129,805)				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		3,645		26,974			(12,205)				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		6,028		48,160			(14,570)				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		10,713		81,365			(21,485)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International Goldman Sachs	W22LROWP21HZNB6K528	07/07/2022	07/01/2025	47,017	4,731,836	100.64	111,808		56,316		157,744			(37,578)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International Goldman Sachs	W22LROWP21HZNB6K528	07/07/2022	07/03/2025	152,194	15,213,339	99.96	398,749		201,207		572,698			(133,771)				03
JUN 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International Goldman Sachs	W22LROWP21HZNB6K528	07/07/2022	06/28/2024	25,053	2,533,869	101.14	45,722		11,399		64,757			(23,243)				03
JUL 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International Goldman Sachs	W22LROWP21HZNB6K528	07/07/2022	07/05/2024	2,105	209,101	99.35	5,262		1,350		8,345			(2,649)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International Goldman Sachs	W22LROWP21HZNB6K528	07/07/2022	06/16/2025	44,723	4,534,937	101.4	94,634		47,008		130,449			(32,252)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International Goldman Sachs	W22LROWP21HZNB6K528	07/07/2022	06/17/2025	23,334	2,371,403	101.63	47,717		23,725		65,240			(16,247)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International Goldman Sachs	W22LROWP21HZNB6K528	07/07/2022	06/20/2025	130,222	13,229,260	101.59	268,257		133,754		367,171			(91,083)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International Goldman Sachs	W22LROWP21HZNB6K528	07/07/2022	06/23/2025	41,784	4,214,292	100.86	95,977		47,988		134,625			(32,497)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International Goldman Sachs	W22LROWP21HZNB6K528	07/07/2022	06/24/2025	45,873	4,643,247	101.22	100,049		50,071		138,640			(33,844)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International Goldman Sachs	W22LROWP21HZNB6K528	07/07/2022	06/27/2025	176,491	17,894,467	101.39	375,750		188,570		517,603			(126,755)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International Goldman Sachs	W22LROWP21HZNB6K528	07/07/2022	06/30/2025	52,430	5,287,026	100.84	121,113		60,947		169,844			(40,743)				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		151,096		28,929			(100,456)				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		101,793		22,990			(68,424)				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		53,005		10,056			(35,369)				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		54,528		13,435			(36,253)				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		43,199		8,748			(28,878)				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		50,934		14,779			(34,237)				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		16,523		736			(32,424)				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		32,632		8,639			(21,814)				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		27,675		5,931			(18,467)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	07/08/2022	07/07/2025	11,554	3,451,618	298.74	85,520		43,348		9,090			(28,611)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	07/08/2022	07/07/2025	7,191	2,124,351	295.43	62,942		31,904		8,563			(21,058)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2022	06/07/2024	4,930	1,912,858	387.98	26,673		6,064		2,437			(14,008)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2022	06/13/2024	4,526	1,726,648	381.46	33,496		7,836		6,378			(17,441)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2022	06/24/2024	4,822	1,799,367	373.13	51,551		12,671		19,417			(26,427)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2022	06/28/2024	4,984	1,874,509	376.1	47,249		11,812		14,828			(24,086)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2022	07/08/2024	3,936	1,469,403	373.36	42,072		10,953		16,201			(21,152)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2022	06/06/2025	30,011	11,638,105	387.79	255,397		125,890		85,008			(88,026)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2022	06/09/2025	8,466	3,283,450	387.84	72,046		35,616		24,047			(24,761)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2022	06/10/2025	8,847	3,401,283	384.47	84,663		41,893		31,956			(29,070)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2022	06/13/2025	15,580	5,809,982	372.92	216,714		107,544		116,600			(74,203)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2022	06/13/2025	9,046	3,423,915	378.49	105,660		52,434		48,598			(36,178)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2022	06/16/2025	5,655	2,114,741	373.99	76,223		37,933		39,934			(26,026)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2022	06/17/2025	5,705	2,139,264	374.97	74,623		37,172		38,103			(25,456)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2022	06/20/2025	20,851	7,817,808	374.93	273,570		136,658		140,008			(93,060)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2022	06/23/2025	8,049	3,014,867	374.56	106,972		53,586		55,403			(36,287)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2022	06/24/2025	6,280	2,348,593	374	84,901		42,569		44,682			(28,773)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2022	06/27/2025	23,986	8,990,837	374.83	316,621		159,190		163,193			(107,006)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2022	06/30/2025	9,674	3,633,398	375.58	124,893		62,965		63,225			(42,092)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2022	07/01/2025	11,174	4,197,453	375.65	144,031		72,680		72,807			(48,497)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2022	07/03/2025	11,908	4,451,821	373.85	162,426		82,110		86,197			(54,591)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2022	07/07/2025	12,195	4,568,664	374.64	162,679		82,533		84,761			(54,475)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2022	07/08/2025	11,783	4,398,250	373.28	163,898		83,226		88,506			(54,833)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	07/11/2022	07/08/2024	5,365	2,039,958	380.27	55,983		14,594		21,759			(28,185)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	07/11/2022	06/27/2025	18,325	6,959,873	379.8	235,294		118,410		147,114			(79,594)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	07/11/2022	06/30/2025	23,154	8,824,262	381.12	284,978		143,806		174,682			(96,134)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	07/11/2022	07/01/2025	11,353	4,336,059	381.93	136,073		68,727		82,328			(45,860)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	07/11/2022	07/03/2025	30,647	11,707,606	382.02	366,551		185,472		221,666			(123,310)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA																		03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	07/11/2022	07/07/2025	7,215	2,744,046	380.35	91,368		46,397		56,967			(30,624)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	07/11/2022	07/08/2025	12,709	4,851,432	381.72	153,893		78,217		93,868			(51,533)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2022	07/15/2024	10,727	3,456,422	322.22	120,732		32,594		37,144			(60,699)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	07/19/2022	07/15/2024	11,613	4,295,702	369.91	138,309		37,391		67,175			(69,631)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/22/2022	07/18/2025	35,653	10,631,641	298.2	306,974		159,130		31,045			(102,983)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/22/2022	07/18/2025	22,046	6,501,504	294.9	222,700		115,444		28,728			(74,711)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/22/2022	07/21/2025	12,834	3,840,628	299.25	104,984		54,561		9,864			(35,123)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/22/2022	07/21/2025	7,631	2,261,489	296.34	72,050		37,445		8,435			(24,105)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/22/2022	07/15/2025	7,477	2,232,934	298.66	62,816		32,479		6,088			(21,132)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/22/2022	07/15/2025	7,241	2,147,091	296.53	67,566		34,935		7,699			(22,729)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/22/2022	07/11/2025	46,860	13,999,786	298.76	391,063		201,501		37,213			(132,043)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/22/2022	07/14/2025	13,987	4,169,647	298.11	120,733		62,371		12,180			(40,653)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/22/2022	07/08/2025	11,600	3,458,850	298.17	99,584		51,178		9,850			(33,718)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/22/2022	07/11/2025	10,397	3,071,051	295.38	102,382		52,754		12,580			(34,569)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/22/2022	07/19/2024	9,646	2,870,740	297.61	70,901		19,586		1,004			(35,744)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/22/2022	07/08/2024	9,473	2,816,125	297.28	70,547		18,701		918			(36,115)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/22/2022	07/12/2024	8,384	2,492,580	297.29	62,560		16,840		860			(31,847)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/22/2022	07/08/2025	7,181	2,126,856	296.17	68,010		34,952		7,835			(23,028)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/22/2022	07/14/2025	7,079	2,087,096	294.83	71,626		37,002		9,214			(24,118)				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		130,722		361,958			(84,599)				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		73,213		206,454			(47,381)				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		48,107		134,546			(31,299)				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		34,464		96,833			(22,423)				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		212,928		593,395			(139,531)				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		66,971		190,084			(43,886)				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		44,650		125,597			(29,471)				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		46,469		131,650			(30,288)				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		17,921		105,082			(33,892)				03

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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	W22LROWIP21HZNB6K528	.07/22/2022	.07/03/2025	28,158	2,803,714	99.57	77,041		39,455		112,868			(26,231)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.07/22/2022	.07/08/2025	24,816	2,490,753	100.37	60,724		31,236		87,328			(20,580)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.07/22/2022	.07/07/2025	24,707	2,461,800	99.64	67,005		34,437		98,012			(22,729)				03
JUL 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.07/22/2022	.07/19/2024	15,040	1,501,395	99.83	34,290		9,486		53,923			(17,311)				03
JUL 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/26/2022	.07/08/2024	10,762	2,094,513	194.63	61,448		61,448		13,964							03
JUL 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/26/2022	.07/25/2024	9,752	1,907,698	195.62	52,174		52,174		11,135							03
JUN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYJLNB8C3868	.07/28/2022	.06/28/2024	4,522	1,572,706	347.76	57,660		14,808		22,521			(30,195)				03
JUL 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYJLNB8C3868	.07/28/2022	.07/08/2024	6,013	2,099,056	349.08	73,240		19,579		26,879			(37,811)				03
JUL 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYJLNB8C3868	.07/28/2022	.07/26/2024	11,594	4,056,122	349.84	138,435		39,526		50,198			(69,695)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.08/01/2022	.07/11/2025	24,569	9,182,106	373.72	390,655		202,791		180,561			(132,888)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.08/01/2022	.07/14/2025	9,142	3,412,203	373.23	147,649		76,843		69,250			(50,085)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.08/01/2022	.07/15/2025	5,391	2,016,634	374.05	85,022		44,287		39,052			(28,814)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.08/01/2022	.07/18/2025	31,797	11,842,938	372.45	525,929		274,652		252,243			(177,744)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.08/01/2022	.07/21/2025	9,739	3,655,242	375.31	148,426		77,708		66,096			(50,024)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.08/01/2022	.07/22/2025	8,319	3,131,764	376.48	122,449		64,161		52,842			(41,230)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.08/01/2022	.07/25/2025	40,521	15,275,861	376.99	588,359		309,064		250,667			(197,563)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.08/01/2022	.07/28/2025	12,474	4,704,509	377.16	180,492		95,048		76,670			(60,440)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.08/01/2022	.07/29/2025	7,787	2,950,250	378.89	106,987		56,387		43,265			(35,793)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.08/01/2022	.07/05/2024	62	23,168	373.73	781		207		243			(406)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.08/01/2022	.07/11/2024	1,738	649,182	373.43	22,235		6,030		7,172			(11,463)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.08/01/2022	.07/12/2024	3,224	1,196,027	370.96	45,267		12,322		16,859			(23,304)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.08/01/2022	.07/18/2024	1,579	588,986	373	20,607		5,735		6,935			(10,519)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.08/01/2022	.07/19/2024	4,308	1,612,327	374.24	53,681		14,995		16,826			(27,365)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.08/01/2022	.07/22/2024	1,575	593,226	376.58	17,958		5,070		4,901			(9,117)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.08/01/2022	.07/26/2024	4,821	1,812,335	375.89	56,604		16,206		16,338			(28,576)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.08/01/2022	.07/29/2024	859	325,947	379.29	8,834		2,555		2,056			(4,441)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.08/01/2022	.06/03/2025	1,234	480,154	389.23	11,781		5,908		3,122			(4,155)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.08/01/2022	.07/03/2025	803	300,982	374.92	12,283		6,332		5,467			(4,210)				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	08/01/2022	07/12/2024	3,401	1,292,608	380.02	45,150			12,308		11,691			(23,277)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	08/01/2022	07/19/2024	1,820	692,465	380.49	23,823			6,664		6,115			(12,161)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	08/01/2022	07/25/2024	1,691	647,923	383.18	20,036			5,725		4,385			(10,143)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	08/01/2022	07/26/2024	1,407	539,963	383.78	16,296			4,672		3,433			(8,238)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	08/01/2022	07/29/2024	275	106,581	387.02	2,808			813		472			(1,414)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	08/01/2022	06/30/2025	348	132,846	381.6	5,123			2,636		2,124			(1,762)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	08/01/2022	07/08/2025	1,510	577,345	382.31	21,799			11,297		8,920			(7,443)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	08/01/2022	07/11/2025	31,936	12,180,714	381.41	474,706			246,653		199,510			(161,630)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	08/01/2022	07/14/2025	9,635	3,671,856	381.09	144,810			75,436		61,533			(49,168)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	08/01/2022	07/15/2025	10,890	4,162,242	382.2	158,166			82,464		65,275			(53,653)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	08/01/2022	07/18/2025	35,322	13,484,754	381.77	520,528			272,083		217,797			(176,082)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	08/01/2022	07/22/2025	8,284	3,180,942	383.99	114,017			59,799		45,031			(38,427)				03
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			300,017		223,426			(191,780)				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			45,494		31,222			(28,929)				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			53,746		36,770			(34,117)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LR0WP21HZNB6K528	08/05/2022	07/29/2025	29,868	3,008,038	100.71	73,440			38,955		99,712			(24,728)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LR0WP21HZNB6K528	08/05/2022	08/01/2025	61,546	6,173,728	100.31	160,257			85,215		219,847			(53,812)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LR0WP21HZNB6K528	08/05/2022	08/01/2025	109,726	11,050,496	100.71	270,062			143,602		366,519			(90,683)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	07/29/2025	23,432	7,084,308	302.33	173,115			91,743		12,318			(58,237)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	08/01/2025	24,045	7,173,436	298.34	217,251			115,415		21,403			(72,883)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	08/01/2025	37,402	11,285,161	301.73	285,378			151,607		21,522			(95,738)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	08/04/2025	9,488	2,832,083	298.48	85,272			45,411		8,371			(28,528)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	08/04/2025	27,960	8,438,728	301.81	212,829			113,340		16,082			(71,203)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	07/26/2024	7,666	2,292,281	299	55,384			15,990		604			(28,194)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	08/02/2024	8,984	2,690,825	299.5	63,250			18,695		684			(31,887)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	08/02/2024	4,092	1,232,803	301.29	25,764			7,615		189			(12,989)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	07/22/2025	10,228	3,055,856	298.78	90,097			47,472		8,372			(30,506)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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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 Year-end (b)
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		130,745		26,198			(83,576)				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		254,561		39,600			(162,723)				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		32,321		5,242			(20,552)				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		49,611		6,792			(31,547)				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		43,639		7,686			(27,701)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	08/05/2022	08/04/2025	71,555	7,177,014	100.3	186,750		99,543		256,220			(62,536)				03
AUG 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	08/05/2022	08/02/2024	33,580	3,363,010	100.15	77,041		22,803		112,574			(38,893)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	08/05/2022	07/22/2025	26,312	2,634,080	100.11	70,195		37,020		96,961			(23,789)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	08/05/2022	07/22/2025	54,395	5,454,700	100.28	141,707		74,735		194,901			(48,025)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	08/05/2022	07/25/2025	71,746	7,150,207	99.66	203,965		107,837		284,400			(68,933)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	08/05/2022	07/25/2025	94,774	9,524,750	100.5	239,747		126,755		327,477			(81,026)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	08/05/2022	07/28/2025	24,296	2,444,148	100.6	60,657		32,149		82,617			(20,443)				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		5,021		1,511			(12,726)				03
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		14,388		5,690			(34,100)				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		17,574		7,233			(41,119)				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		15,747		3,788			(36,608)				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		2,227		257			(5,145)				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		43,993		22,244			(32,571)				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		37,068		17,210			(27,114)				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		51,374		22,271			(37,428)				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		43,280		23,588			(31,097)				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		51,364		24,681			(37,124)				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		73,484		30,352			(52,284)				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		64,573		29,758			(45,766)				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		112,336		52,269			(79,003)				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		59,366		27,646			(41,670)				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		50,702		21,976			(35,520)				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		53,922		32,864			(37,704)				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		89,859		34,559			(62,833)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/07/2024	1,916	740,771	386.68	12,893			3,086		1,173			(7,130)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/11/2024	2,476	940,661	379.97	22,652			5,527		4,206			(12,452)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/11/2024	4,820	1,864,727	386.84	32,345			7,891		3,006			(17,780)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/11/2024	1,800	705,184	391.71	9,541			2,328		492			(5,245)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/12/2024	2,709	1,037,874	383.19	21,533			5,278		2,969			(11,819)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/14/2024	6,060	2,248,020	370.95	80,358			19,879		29,451			(43,974)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/14/2024	4,862	1,844,723	379.44	45,651			11,293		9,021			(24,982)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/14/2024	2,281	878,118	385.04	16,694			4,130		1,937			(9,135)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/09/2025	4,565	1,776,343	389.1	42,000			21,471		11,823			(14,927)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/10/2025	7,627	2,896,914	379.83	95,488			48,859		37,500			(33,904)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/10/2025	27,220	10,587,355	388.95	252,060			128,973		71,437			(89,496)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/10/2025	2,990	1,187,444	397.08	20,724			10,604		4,159			(7,358)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/11/2025	5,483	2,082,808	379.89	68,533			35,099		26,892			(24,310)				03
JUN 25 JPMorgan MOZAIC2 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			70,792		39,231			(49,030)				03
JUN 25 JPMorgan MOZAIC2 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			8,118		2,447			(5,622)				03
JUN 25 JPMorgan MOZAIC2 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			13,973		10,702			(9,659)				03
JUN 25 JPMorgan MOZAIC2 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			39,089		21,989			(27,022)				03
JUN 25 JPMorgan MOZAIC2 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			58,648		54,276			(40,466)				03
JUN 25 JPMorgan MOZAIC2 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			98,860		75,261			(68,211)				03
JUN 25 JPMorgan MOZAIC2 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			73,309		48,867			(50,582)				03
JUN 25 JPMorgan MOZAIC2 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			12,244		6,527			(8,448)				03
JUN 25 JPMorgan MOZAIC2 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			10,205		4,025			(7,042)				03
JUN 25 JPMorgan MOZAIC2 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			25,659		17,055			(17,604)				03
AUG 24 JPMorgan MOZAIC2 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			32,832		36,092			(52,791)				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			14,749		6,412			(23,716)				03
AUG 24 JPUSCYOL 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		14,087							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			5,553		5,578			(9,341)				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			3,629		3,126			(6,021)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	08/17/2022	08/09/2024	2,918	1,126,355	385.98	29,606			9,113		7,993			(15,050)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	08/17/2022	08/15/2024	1,442	559,525	387.91	13,575			4,256		3,387			(6,844)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	08/17/2022	08/16/2024	554	214,749	387.9	5,216			1,640		1,307			(2,626)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	08/17/2022	07/18/2025	202	77,325	382.36	2,801			1,489		1,462			(963)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	08/17/2022	07/25/2025	166	63,815	385.54	2,074			1,109		1,027			(709)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	08/17/2022	07/28/2025	585	226,748	387.53	6,873			3,684		3,283			(2,342)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	08/17/2022	08/01/2025	21,209	8,222,339	387.69	248,274			133,490		118,624			(84,298)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	08/17/2022	08/04/2025	12,886	4,984,760	386.85	155,332			83,718		75,633			(52,594)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	08/17/2022	08/05/2025	18,034	6,984,361	387.29	214,348			115,617		103,582			(72,509)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	08/17/2022	08/08/2025	47,226	18,273,601	386.94	568,657			307,453		277,278			(191,830)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	08/17/2022	08/12/2025	11,524	4,461,131	387.13	138,144			74,923		67,352			(46,430)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	08/17/2022	08/15/2025	29,595	11,491,676	388.3	341,743			185,778		163,341			(114,542)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	08/17/2022	08/02/2024	2,937	1,134,922	386.38	29,168			8,779		7,508			(14,974)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/08/2025	47,685	14,400,327	301.99	393,270			212,824		27,134			(132,788)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/11/2025	9,084	2,716,209	299	86,747			47,055		7,661			(29,209)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/11/2025	30,643	9,274,146	302.65	244,835			132,807		16,137			(82,440)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/12/2025	18,376	5,517,355	300.25	165,327			89,749		13,277			(55,617)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/12/2025	17,623	5,351,166	303.65	133,921			72,700		8,140			(45,052)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/15/2025	32,669	9,822,168	300.66	288,549			157,004		22,600			(96,802)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/15/2025	64,787	19,703,759	304.13	481,231			261,846		28,335			(161,442)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/18/2025	7,898	2,373,217	300.5	70,381			38,384		5,628			(23,546)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/18/2025	14,884	4,522,181	303.83	112,420			61,311		6,854			(37,611)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/05/2024	6,458	1,932,238	299.19	51,500			15,674		558			(26,364)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/08/2024	7,477	2,247,676	300.6	54,920			16,875		461			(27,997)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/09/2024	6,786	2,040,817	300.75	49,422			15,233		408			(25,159)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/15/2024	12,643	3,824,987	302.53	82,900			26,028		509			(41,852)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/16/2024	12,140	3,678,180	302.97	77,498			24,405		438			(39,070)				03

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AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2022	08/16/2024	3,440	1,043,872	303.49	21,248		6,691		107			(10,712)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2022	08/05/2025	12,139	3,634,123	299.38	113,590		61,326		9,594			(38,460)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2022	08/05/2025	24,062	7,252,669	301.42	203,880		110,073		14,619			(69,032)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2022	08/08/2025	25,358	7,569,563	298.51	247,569		133,976		22,534			(83,592)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/22/2022	08/02/2024	6,167	2,327,291	377.38	55,133		16,641		18,397			(28,383)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/22/2022	08/09/2024	7,134	2,678,840	375.49	69,416		21,426		26,346			(35,387)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/22/2022	08/16/2024	5,112	1,928,806	377.28	46,421		14,639		16,205			(23,435)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/22/2022	08/19/2024	333	124,757	374.13	3,458		1,100		1,440			(1,739)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/22/2022	08/01/2025	36,020	13,629,429	378.38	422,160		227,408		207,014			(143,605)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/22/2022	08/04/2025	11,931	4,504,316	377.52	144,011		77,761		72,379			(48,851)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/22/2022	08/05/2025	9,056	3,417,738	377.4	109,759		59,313		55,382			(37,198)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/22/2022	08/08/2025	33,231	12,529,662	377.05	407,742		220,860		208,022			(137,802)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/22/2022	08/11/2025	18,669	7,056,854	377.99	222,726		120,926		111,067			(75,065)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/22/2022	08/12/2025	11,275	4,243,677	376.37	141,618		76,949		73,700			(47,685)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/22/2022	08/15/2025	37,154	14,049,868	378.15	441,764		240,593		219,940			(148,338)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/22/2022	08/18/2025	16,279	6,143,967	377.41	198,445		108,325		100,922			(66,452)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/22/2022	08/19/2025	17,503	6,593,136	376.68	218,441		119,332		113,235			(73,081)				03
AUG 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/19/2022	08/09/2024	22,176	2,220,283	100.12	48,189		14,874		75,005			(24,566)				03
AUG 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/19/2022	08/16/2024	30,976	3,114,050	100.53	62,913		19,840		95,740			(31,761)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/19/2022	08/05/2025	66,343	6,651,554	100.26	164,796		89,054		239,174			(55,850)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/19/2022	08/05/2025	23,468	2,362,743	100.68	54,891		29,663		78,880			(18,603)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/19/2022	08/08/2025	112,648	11,268,147	100.03	289,392		156,754		421,785			(97,804)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/19/2022	08/08/2025	260,441	26,273,324	100.88	592,504		320,940		846,601			(200,244)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/19/2022	08/12/2025	47,142	4,733,481	100.41	114,931		62,449		166,036			(38,699)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/19/2022	08/12/2025	25,501	2,579,719	101.16	55,797		30,318		79,086			(18,788)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/19/2022	08/15/2025	79,176	7,923,890	100.08	202,452		110,259		294,434			(67,981)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/19/2022	08/15/2025	152,676	15,406,576	100.91	346,728		188,834		494,667			(116,427)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/19/2022	08/18/2025	36,989	3,714,468	100.42	90,217		49,247		130,228			(30,210)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/19/2022	08/18/2025	24,376	2,459,335	100.89	55,578		30,339		79,324			(18,611)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
AUG 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYJLN8C3868	.08/23/2022	.08/02/2024	5,274	1,867,322	354.09	45,669	.....	.....	.....13,804	.....	.....14,950	.....	.....	.....(23,544)	.....	.....	.....	03
AUG 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYJLN8C3868	.08/23/2022	.08/22/2024	5,159	1,825,137	353.78	45,966	.....	.....	.....14,775	.....	.....16,126	.....	.....	.....(23,046)	.....	.....	.....	03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.09/02/2022	.08/22/2025	91,464	27,592,769	301.68	564,613	.....	.....	.....313,151	.....	.....56,709	.....	.....	.....(190,818)	.....	.....	.....	03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.09/02/2022	.08/25/2025	10,972	3,294,622	300.27	73,236	.....	.....	.....40,709	.....	.....8,217	.....	.....	.....(24,682)	.....	.....	.....	03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.09/02/2022	.08/26/2025	11,350	3,397,945	299.37	79,506	.....	.....	.....44,227	.....	.....9,534	.....	.....	.....(26,771)	.....	.....	.....	03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.09/02/2022	.08/26/2025	17,896	5,383,356	300.81	116,097	.....	.....	.....64,582	.....	.....12,557	.....	.....	.....(39,092)	.....	.....	.....	03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.09/02/2022	.08/29/2025	36,648	10,831,919	295.57	312,261	.....	.....	.....174,085	.....	.....48,643	.....	.....	.....(104,853)	.....	.....	.....	03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.09/02/2022	.08/29/2025	88,700	26,508,897	298.86	639,095	.....	.....	.....356,294	.....	.....79,930	.....	.....	.....(214,599)	.....	.....	.....	03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.09/02/2022	.08/23/2024	12,785	3,839,100	300.29	66,521	.....	.....	.....21,833	.....	.....1,058	.....	.....	.....(33,911)	.....	.....	.....	03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.09/02/2022	.08/30/2024	17,273	5,127,523	296.86	113,049	.....	.....	.....37,839	.....	.....3,569	.....	.....	.....(57,072)	.....	.....	.....	03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.09/02/2022	.08/19/2025	14,135	4,268,154	301.95	85,834	.....	.....	.....47,499	.....	.....8,383	.....	.....	.....(29,089)	.....	.....	.....	03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.09/02/2022	.08/22/2025	40,534	12,080,679	298.04	303,709	.....	.....	.....168,446	.....	.....39,607	.....	.....	.....(102,642)	.....	.....	.....	03
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	.....	.....	.....5,047	.....	.....6,439	.....	.....	.....(8,079)	.....	.....	.....	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	.....	.....	.....1,286	.....	.....1,859	.....	.....	.....(2,031)	.....	.....	.....	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	.....	.....	.....11,204	.....	.....16,257	.....	.....	.....(17,402)	.....	.....	.....	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	.....	.....	.....1,476	.....	.....2,483	.....	.....	.....(2,263)	.....	.....	.....	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	.....	.....	.....4,375	.....	.....7,130	.....	.....	.....(6,627)	.....	.....	.....	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	.....	.....	.....5,130	.....	.....8,532	.....	.....	.....(7,737)	.....	.....	.....	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	.....	.....	.....446	.....	.....609	.....	.....	.....(289)	.....	.....	.....	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	.....	.....	.....5,525	.....	.....6,463	.....	.....	.....(3,489)	.....	.....	.....	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	.....	.....	.....6,105	.....	.....7,342	.....	.....	.....(3,809)	.....	.....	.....	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	.....	.....	.....53,316	.....	.....63,942	.....	.....	.....(32,872)	.....	.....	.....	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	.....	.....	.....64,549	.....	.....78,059	.....	.....	.....(39,597)	.....	.....	.....	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	.....	.....	.....45,858	.....	.....55,911	.....	.....	.....(28,084)	.....	.....	.....	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	.....	.....	.....299,868	.....	.....380,275	.....	.....	.....(182,724)	.....	.....	.....	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	.....	.....	.....39,539	.....	.....49,405	.....	.....	.....(23,973)	.....	.....	.....	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	.....	.....	.....102,895	.....	.....130,967	.....	.....	.....(62,283)	.....	.....	.....	03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/01/2022	08/29/2025	27,615	10,512,293	380.67	312,027			173,955		226,150			(104,775)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2022	06/26/2025	24,810	9,375,462	377.89	229,245			121,576		140,606			(81,873)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2022	06/27/2025	34,107	12,873,331	377.44	320,264			169,994		198,885			(114,268)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2022	07/01/2025	37,860	14,306,241	377.87	350,964			186,930		216,184			(124,734)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2022	07/01/2025	16,177	6,310,503	390.1	95,604			50,920		40,827			(33,978)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2022	07/02/2025	21,753	8,229,828	378.33	198,605			105,871		120,907			(70,516)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2022	07/03/2025	18,803	7,178,179	381.75	152,119			81,160		84,474			(53,959)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2022	06/21/2024	21,017	7,880,399	374.95	148,381			39,144		68,969			(83,066)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2022	06/28/2024	25,324	9,535,597	376.54	166,887			45,330		71,723			(92,434)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2022	07/03/2024	17,603	6,642,845	377.36	112,134			31,073		46,469			(61,640)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2022	06/17/2025	45,758	17,295,061	377.97	419,141			220,535		255,225			(151,023)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2022	06/18/2025	32,502	12,253,220	377	308,118			162,263		192,583			(110,910)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2022	06/20/2025	43,179	16,285,013	377.15	407,611			215,039		254,098			(146,435)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2022	06/20/2025	19,700	7,699,359	390.83	111,896			59,032		45,967			(40,199)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2022	06/24/2025	25,381	9,621,831	379.1	224,366			118,782		133,196			(80,288)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2022	06/25/2025	20,207	7,641,534	378.17	184,688			97,861		112,456			(66,025)				03
MOZAIC2 Call	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			22,077		109,449			(33,436)				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			8,286		41,427			(12,498)				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			47,244		130,069			(28,933)				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			54,999		150,068			(33,683)				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			141,857		392,482			(86,440)				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			256,823		698,861			(156,495)				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			32,834		89,060			(19,874)				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			40,791		110,197			(24,691)				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			71,278		196,398			(42,932)				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			211,646		573,015			(127,477)				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			36,965		25,800			(81,770)				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			45,558		29,676			(96,677)				03

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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 Year-end (b)
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/09/2022	06/28/2024	8,120	2,670,647	328.91	77,264		21,147		10,750			(43,121)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/09/2022	06/10/2025	18,724	6,146,455	328.27	232,186		122,008		74,309			(84,663)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/09/2022	06/11/2025	12,820	4,224,434	329.51	151,802		79,840		46,357			(55,297)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/09/2022	06/13/2025	21,528	7,041,466	327.09	279,339		147,181		93,675			(101,552)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/09/2022	06/17/2025	19,850	6,423,040	323.58	292,789		154,818		111,379			(106,020)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/09/2022	06/17/2025	10,668	3,590,486	336.56	95,952		50,737		21,903			(34,745)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/09/2022	06/20/2025	23,059	7,466,180	323.79	338,050		179,223		127,936			(122,046)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/09/2022	06/18/2025	18,280	5,938,911	324.89	257,510		136,284		93,778			(93,153)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/09/2022	06/24/2025	18,882	6,277,258	332.45	201,161		107,022		55,390			(72,339)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/09/2022	06/26/2025	11,419	3,771,727	330.29	132,405		70,564		39,819			(47,520)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/09/2022	06/27/2025	9,816	3,159,737	321.89	154,210		82,255		62,301			(55,291)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/09/2022	06/27/2025	14,538	4,811,986	330.99	164,216		87,592		48,100			(58,879)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/09/2022	06/30/2025	10,970	3,714,543	338.62	91,491		48,927		19,392			(32,707)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQF57RNE97	09/16/2022	09/13/2024	7,580	2,763,998	364.62	80,581		28,532		71,701			(40,680)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/16/2022	09/13/2024	6,714	2,168,455	322.99	71,572		25,307		25,275			(36,083)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	09/20/2022	08/22/2025	1,683	645,708	383.77	13,885		7,817		11,790			(4,763)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	09/20/2022	08/25/2025	240	92,411	384.26	1,952		1,101		1,651			(668)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	09/20/2022	08/29/2025	21,960	8,332,078	379.42	213,355		120,722		190,598			(72,712)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	09/20/2022	09/02/2025	13,739	5,200,195	378.49	138,264		78,457		124,892			(46,946)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	09/20/2022	09/05/2025	25,774	9,779,584	379.44	251,147		142,814		224,893			(85,036)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	09/20/2022	09/08/2025	9,758	3,706,016	379.8	94,017		53,575		83,985			(31,745)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	09/20/2022	09/09/2025	10,371	3,928,177	378.76	103,743		59,158		93,678			(34,996)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	09/20/2022	09/12/2025	59,552	22,559,048	378.81	595,554		340,317		537,949			(200,348)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	09/20/2022	09/16/2025	6,432	2,418,273	375.98	71,118		40,751		66,064			(23,837)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	09/20/2022	09/19/2025	22,494	8,483,725	377.15	239,220		137,354		220,007			(79,959)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	09/20/2022	08/30/2024	1,292	489,680	379.15	9,933		3,400		6,732			(5,128)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	09/20/2022	09/06/2024	6,844	2,588,971	378.29	55,035		19,193		38,680			(28,134)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	.09/20/2022	.09/09/2024	1,165	440,731	378.19	9,436			3,317		6,681			(4,804)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	.09/20/2022	.09/12/2024	1,631	619,159	379.54	12,468			4,416		8,528			(6,321)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	.09/20/2022	.09/13/2024	1,416	533,968	377.2	12,012			4,265		8,783			(6,081)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	.09/20/2022	.09/19/2024	286	107,833	376.55	2,511			905		1,881			(1,261)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	.09/20/2022	.08/08/2025	198	77,002	388.72	1,339			746		1,059			(465)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	.09/20/2022	.08/15/2025	159	60,722	382.96	1,343			752		1,147			(464)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	.09/20/2022	.08/19/2025	1,791	691,929	386.38	13,360			7,505		10,975			(4,596)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB86K528	.09/20/2022	.09/05/2025	117,175	11,742,139	100.21	283,916			161,447		428,329			(96,131)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International W22LROWP21HZNB86K528	.09/20/2022	.09/08/2025	40,322	4,026,184	99.85	102,903			58,638		156,169			(34,745)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB86K528	.09/20/2022	.09/09/2025	39,197	3,929,132	100.24	94,701			54,002		142,722			(31,946)				03
SEP 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB86K528	.09/20/2022	.09/06/2024	28,460	2,841,133	99.83	63,124			22,014		103,175			(32,269)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB86K528	.09/20/2022	.09/12/2025	76,362	7,661,447	100.33	182,277			104,158		274,153			(61,319)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International W22LROWP21HZNB86K528	.09/20/2022	.09/12/2025	248,808	25,139,592	101.04	536,182			306,390		794,351			(180,375)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB86K528	.09/20/2022	.09/16/2025	25,063	2,512,854	100.26	60,503			34,668		91,084			(20,279)				03
SEP 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB86K528	.09/20/2022	.09/13/2024	31,241	3,140,943	100.54	61,451			21,819		97,441			(31,109)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB86K528	.09/20/2022	.09/19/2025	43,609	4,377,520	100.38	103,573			59,469		155,516			(34,619)				03
SEP 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB86K528	.09/20/2022	.09/19/2024	4,630	461,758	99.73	10,515			3,789		17,179			(5,279)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB86K528	.09/20/2022	.09/19/2025	69,934	7,042,363	100.7	158,680			91,110		236,716			(53,039)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB86K528	.09/20/2022	.08/22/2025	29,266	2,945,575	100.65	66,228			37,284		99,247			(22,719)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International W22LROWP21HZNB86K528	.09/20/2022	.08/29/2025	52,429	5,224,065	99.64	137,313			77,695		209,477			(46,797)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB86K528	.09/20/2022	.08/29/2025	48,627	4,867,599	100.1	119,380			67,548		180,682			(40,685)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB86K528	.09/20/2022	.09/02/2025	32,996	3,290,351	99.72	85,525			48,531		130,304			(29,039)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB86K528	.09/20/2022	.09/02/2025	53,727	5,379,716	100.13	131,471			74,602		198,862			(44,639)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB86K528	.09/20/2022	.09/05/2025	33,070	3,294,399	99.62	87,072			49,513		132,670			(29,482)				03
AUG 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGOFU57RNE97	.09/22/2022	.08/15/2025	361	134,949	373.55	3,251			1,830		2,767			(1,128)				03
AUG 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGOFU57RNE97	.09/22/2022	.08/22/2025	54,868	20,524,872	374.08	486,676			275,277		411,005			(167,740)				03
AUG 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGOFU57RNE97	.09/22/2022	.08/25/2025	8,816	3,307,527	375.18	75,375			42,727		62,377			(25,906)				03
AUG 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGOFU57RNE97	.09/22/2022	.08/26/2025	8,475	3,173,370	374.45	74,408			42,209		62,459			(25,549)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	08/29/2025	43,620	16,173,815	370.79	434,890			247,227		390,542			(148,907)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	08/29/2025	19,412	7,259,416	373.97	173,541			98,655		147,176			(59,421)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	09/02/2025	11,586	4,280,449	369.46	121,186			69,088		111,243			(41,339)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	09/05/2025	23,723	8,766,749	369.54	247,672			141,494		227,307			(84,250)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	09/08/2025	10,203	3,764,213	368.92	108,972			62,385		101,011			(36,965)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	09/09/2025	12,938	4,803,136	371.25	127,825			73,229		114,107			(43,320)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	09/12/2025	28,513	10,541,074	369.69	297,394			170,726		272,463			(100,508)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	09/15/2025	12,561	4,644,049	369.72	131,137			75,437		120,112			(44,197)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	09/16/2025	6,599	2,422,911	367.14	75,035			43,194		71,514			(25,266)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	09/19/2025	34,815	12,774,836	366.94	398,626			229,934		381,415			(133,853)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	08/23/2024	3,951	1,476,590	373.77	24,019			8,122		17,805			(12,614)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	08/29/2024	1,943	719,008	370.1	14,124			4,856		12,086			(7,354)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	08/30/2024	3,849	1,417,945	368.35	30,334			10,457		27,475			(15,772)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	09/06/2024	6,604	2,438,413	369.24	50,321			17,673		44,542			(25,906)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	09/12/2024	4,609	1,706,350	370.19	33,833			12,066		29,185			(17,271)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	09/16/2024	2,905	1,068,290	367.69	23,941			8,624		22,316			(12,153)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	09/20/2024	2,064	751,625	364.17	19,855			7,223		20,242			(10,024)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	08/01/2025	136	51,581	378.83	1,004			559		762			(353)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	08/11/2025	1,588	599,006	377.26	12,480			7,002		9,854			(4,347)				03
AUG 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L10CEMIK50	09/22/2022	08/29/2025	1,466	435,279	296.93	10,405			5,904		1,663			(3,556)				03
SEP 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L10CEMIK50	09/22/2022	09/02/2025	11,470	3,378,927	294.59	92,049			52,379		17,149			(31,341)				03
SEP 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L10CEMIK50	09/22/2022	09/02/2025	25,943	7,727,797	297.88	175,401			99,808		26,578			(59,721)				03
SEP 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L10CEMIK50	09/22/2022	09/05/2025	24,221	7,155,321	295.42	186,532			106,366		33,207			(63,334)				03
SEP 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L10CEMIK50	09/22/2022	09/05/2025	60,687	18,127,724	298.71	392,979			224,089		56,727			(133,430)				03
SEP 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L10CEMIK50	09/22/2022	09/08/2025	10,319	3,063,773	296.91	73,666			42,095		12,017			(24,943)				03
SEP 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L10CEMIK50	09/22/2022	09/08/2025	15,451	4,639,263	300.26	92,107			52,633		12,057			(31,187)				03
SEP 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L10CEMIK50	09/22/2022	09/09/2025	11,211	3,343,932	298.27	74,504			42,603		11,160			(25,203)				03
SEP 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L10CEMIK50	09/22/2022	09/09/2025	14,698	4,417,283	300.54	86,321			49,361		11,111			(29,200)				03
SEP 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L10CEMIK50	09/22/2022	09/12/2025	29,156	8,652,861	296.78	209,938			120,297		34,782			(70,820)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2022	09/12/2025	65,305	19,582,033	300.01	395,543		226,651		53,126			(133,432)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2022	09/15/2025	10,669	3,168,115	296.94	76,286		43,803		12,585			(25,663)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2022	09/16/2025	11,371	3,382,786	297.49	79,024		45,406		12,618			(26,560)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2022	09/16/2025	19,947	5,957,490	298.66	130,264		74,848		19,296			(43,781)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2022	09/19/2025	16,771	4,935,770	294.31	137,430		79,127		26,752			(46,062)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2022	09/19/2025	48,957	14,605,787	298.34	325,691		187,519		49,543			(109,162)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2022	08/30/2024	2,834	842,212	297.15	15,923		5,474		548			(8,256)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2022	09/06/2024	11,002	3,278,373	297.97	58,834		20,604		1,889			(30,203)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2022	09/09/2024	10,637	3,183,576	299.3	52,089		18,384		1,380			(26,628)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2022	09/13/2024	21,740	6,484,518	298.28	114,505		40,826		3,731			(58,209)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2022	09/19/2024	4,906	1,460,368	297.64	27,102		9,807		1,030			(13,663)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2022	09/20/2024	2,713	799,476	294.64	18,192		6,599		1,082			(9,159)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2022	08/11/2025	303	91,742	302.94	1,525		854		153			(530)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2022	08/15/2025	240	72,021	300.7	1,374		772		165			(476)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2022	08/22/2025	5,266	1,591,869	302.3	27,700		15,639		3,012			(9,529)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	09/26/2022	07/10/2025	26,227	9,977,564	380.43	158,936		86,977		129,405			(57,098)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	09/26/2022	07/11/2025	35,905	13,491,020	375.74	260,672		142,767		235,219			(93,555)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	09/26/2022	07/15/2025	27,834	10,421,380	374.41	212,931		116,997		197,579			(76,121)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	09/26/2022	07/15/2025	14,413	5,573,304	386.68	68,319		37,538		47,622			(24,423)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	09/26/2022	07/16/2025	20,126	7,599,866	377.61	136,657		75,148		118,841			(48,806)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	09/26/2022	07/17/2025	17,666	6,718,148	380.28	108,295		59,599		88,818			(38,639)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	09/26/2022	07/18/2025	33,611	12,640,541	376.08	242,001		133,290		217,531			(86,260)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	09/26/2022	07/18/2025	14,599	5,662,619	387.87	65,989		36,345		44,682			(23,521)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	09/26/2022	07/22/2025	32,878	12,492,853	379.98	204,828		113,173		169,517			(72,726)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	09/26/2022	07/23/2025	24,654	9,404,780	381.47	144,966		80,161		116,058			(51,421)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	09/26/2022	07/24/2025	16,670	6,380,975	382.79	93,183		51,567		72,276			(33,021)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	09/26/2022	07/25/2025	39,339	14,928,478	379.48	250,198		138,567		209,880			(88,576)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	09/26/2022	07/25/2025	14,165	5,516,150	389.42	60,485		33,498		39,435			(21,413)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	09/26/2022	07/29/2025	30,844	11,808,857	382.86	172,725		95,958		134,142			(60,913)				03

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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 Year-end (b)
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2022	07/30/2025	19,054	7,396,751	388.19	86,126			47,885		58,345			(30,344)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2022	07/31/2025	18,242	7,007,530	384.15	97,228			54,099		73,241			(34,222)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2022	07/09/2024	15,264	5,726,788	375.19	70,213			20,524		52,324			(39,427)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2022	07/12/2024	16,408	6,162,002	375.55	74,328			21,968		54,756			(41,546)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2022	07/18/2024	14,878	5,598,900	376.32	65,166			19,678		46,840			(36,093)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2022	07/23/2024	15,833	5,945,370	375.5	72,991			22,425		55,254			(40,123)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2022	07/26/2024	24,215	9,145,419	377.67	99,767			30,962		68,182			(54,595)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2022	07/31/2024	11,149	4,279,509	383.84	32,779			10,341		15,856			(17,804)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2022	07/03/2025	24,498	9,220,911	376.39	172,468			93,840		153,147			(62,389)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2022	07/08/2025	17,061	6,414,390	375.97	122,497			66,927		109,946			(44,094)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2022	07/09/2025	19,024	7,170,051	376.9	132,025			72,191		116,213			(47,477)				03
SEP 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/06/2024	7,245	1,406,046	194.06	22,533			22,533		13,227							03
SEP 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/23/2024	3,438	652,376	189.76	15,642			15,642		12,753							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			15,882		40,675			(23,281)				03
SEP 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	09/29/2022	09/27/2024	3,668	1,244,686	339.38	32,788			12,211		39,503			(16,507)				03
JUN 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/04/2022	06/14/2024	777	125,024	160.84	2,285			611		7,256			(1,352)				03
AUG 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/04/2022	08/22/2024	4,318	685,929	158.87	16,925			5,773		54,092			(9,005)				03
SEP 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/04/2022	09/30/2024	2,764	437,393	158.24	11,913			4,486		38,322			(5,998)				03
SEP 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/05/2022	09/26/2024	5,114	1,903,531	372.24	47,812			17,963		44,921			(24,374)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/05/2022	10/04/2024	4,193	1,550,951	369.88	43,513			16,648		42,780			(21,937)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/05/2022	09/19/2025	17,609	6,593,926	374.47	185,191			108,114		193,302			(62,937)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/05/2022	09/22/2025	20,401	7,616,137	373.33	223,555			130,771		235,406			(75,764)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/05/2022	09/26/2025	39,332	14,601,393	371.23	463,950			272,104		495,588			(156,653)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/05/2022	09/29/2025	25,126	9,326,114	371.17	297,344			174,731		317,939			(100,121)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/05/2022	09/30/2025	7,100	2,627,393	370.06	87,247			51,303		93,939			(29,350)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/05/2022	10/02/2025	35,791	13,342,225	372.78	401,476			236,380		424,983			(134,810)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/05/2022	09/29/2025	51,709	5,139,338	99.39	135,167			79,429		215,492			(45,513)				03
SEP 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/05/2022	09/20/2024	21,382	2,135,235	99.86	44,946			16,649		77,280			(23,106)				03

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SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/05/2022	09/29/2025	43,254	4,313,709	99.73	107,832		63,366		171,180			(36,309)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/05/2022	09/30/2025	44,542	4,408,776	98.98	123,203		72,446		197,268			(41,446)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/05/2022	10/03/2025	95,310	9,490,003	99.57	243,231		143,300		386,659			(81,599)				03
SEP 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/05/2022	09/30/2024	24,521	2,434,738	99.29	57,135		21,664		99,383			(28,964)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/05/2022	10/03/2025	127,885	12,820,514	100.25	296,438		174,648		466,852			(99,449)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/05/2022	10/04/2024	15,918	1,583,836	99.5	35,863		13,721		61,979			(18,080)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/05/2022	09/19/2025	71,797	7,177,552	99.97	172,385		100,638		273,302			(58,585)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/05/2022	09/19/2025	122,786	12,351,047	100.59	269,515		157,343		423,184			(91,595)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/05/2022	09/22/2025	83,763	8,365,384	99.87	204,297		119,505		324,076			(69,237)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/05/2022	09/22/2025	60,817	6,107,811	100.43	136,898		80,080		215,297			(46,395)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/05/2022	09/26/2025	63,510	6,272,902	98.77	180,623		105,934		289,855			(60,987)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/05/2022	09/26/2025	134,034	13,355,160	99.64	338,034		198,255		537,523			(114,137)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/07/2022	07/18/2025	26,168	8,567,456	327.4	227,936		127,157		116,685			(82,291)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/07/2022	07/21/2025	14,700	4,965,395	337.79	80,901		45,237		29,306			(29,121)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/07/2022	07/22/2025	21,836	7,153,605	327.6	189,136		105,842		96,510			(68,014)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/07/2022	07/23/2025	12,548	4,139,826	329.92	98,555		55,195		46,917			(35,406)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/07/2022	07/25/2025	24,720	8,158,829	330.05	193,365		108,459		91,799			(69,330)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/07/2022	07/29/2025	15,327	5,099,083	332.68	107,234		60,332		46,945			(38,298)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/07/2022	07/31/2025	27,886	9,357,826	335.57	171,668		96,731		68,199			(61,190)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/07/2022	07/10/2024	16,848	5,516,315	327.41	104,136		31,176		29,723			(59,576)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/07/2022	07/16/2024	14,514	4,756,409	327.71	88,874		27,186		25,356			(50,371)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/07/2022	07/22/2024	13,979	4,602,505	329.24	79,143		24,717		20,415			(44,442)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/07/2022	07/26/2024	13,463	4,422,756	328.52	79,770		25,248		22,182			(44,520)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/07/2022	07/31/2024	8,939	2,948,327	329.82	49,550		15,940		12,664			(27,444)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/07/2022	07/01/2025	15,555	5,103,219	328.08	130,052		71,568		64,538			(47,755)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/07/2022	07/02/2025	12,909	4,251,853	329.36	102,227		56,302		48,762			(37,501)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/07/2022	07/03/2025	17,915	5,865,419	327.41	154,330		85,068		78,248			(56,557)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/07/2022	07/08/2025	17,598	5,786,418	328.81	143,338		79,330		69,885			(52,266)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/07/2022	07/09/2025	23,422	7,811,387	333.5	155,302		86,020		64,922			(56,572)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
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		149,827		129,658			(98,181)				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		89,256		76,489			(58,072)				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		76,605		57,409			(49,752)				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		17,379		2,296			(38,678)				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		21,043		4,934			(43,889)				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		30,823		11,454			(60,487)				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		29,368		13,338			(54,138)				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		8,657		3,226			(15,879)				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		36,259		13,287			(25,209)				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		159,167		74,209			(109,822)				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		60,028		28,676			(41,184)				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		115,257		80,291			(78,487)				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		13,544		25,670			(23,100)				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		16,587		30,849			(27,520)				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		17,173		36,627			(27,859)				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		17,489		35,502			(27,998)				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		16,233		34,480			(25,539)				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		94,350		141,788			(59,581)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	08/01/2025	12,353	4,806,506	389.1	51,882		29,314		35,650			(18,511)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	08/05/2025	16,934	6,382,921	376.94	116,164		65,830		106,348			(41,285)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	08/05/2025	13,258	5,142,506	387.89	58,864		33,358		41,893			(20,920)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	06/20/2025	42,838	13,556,662	316.46	237,325		129,670		56,601			(88,301)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	06/24/2025	22,938	7,136,614	311.12	162,404		89,034		50,750			(60,180)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	06/27/2025	21,738	6,632,570	305.11	198,905		109,317		80,606			(73,482)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	06/27/2025	27,473	8,700,096	316.68	151,650		83,346		36,197			(56,025)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	07/03/2025	45,609	14,089,991	308.93	357,119		197,242		124,419			(131,135)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	07/08/2025	23,554	7,249,704	307.79	194,085		107,631		71,381			(70,912)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	07/11/2025	37,484	11,526,754	307.51	312,993		173,989		116,822			(114,014)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	07/15/2025	24,653	7,564,847	306.85	212,018		118,233		81,632			(76,925)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
JUL 25 JPMorgan MOZA1C 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			102,082		67,398			(66,064)				03
AUG 25 JPMorgan MOZA1C2 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			104,492		157,539			(65,420)				03
AUG 25 JPMorgan MOZA1C2 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			68,324		94,442			(42,702)				03
AUG 25 JPMorgan MOZA1C2 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			116,709		177,926			(72,819)				03
AUG 25 JPMorgan MOZA1C2 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			29,290		34,037			(18,275)				03
AUG 25 JPMorgan MOZA1C2 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			78,619		115,622			(48,720)				03
AUG 25 JPMorgan MOZA1C2 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			59,975		83,142			(37,103)				03
AUG 25 JPMorgan MOZA1C2 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			56,283		79,183			(34,760)				03
AUG 25 JPMorgan MOZA1C2 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			111,763		167,579			(68,908)				03
AUG 25 JPMorgan MOZA1C2 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			25,687		28,857			(15,837)				03
AUG 25 JPMorgan MOZA1C2 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			85,175		128,630			(52,163)				03
AUG 25 JPMorgan MOZA1C2 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			53,535		69,190			(32,731)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/13/2022	10/10/2025	33,996	9,867,912	290.27	307,056			182,711		85,115			(102,916)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/13/2022	10/10/2025	62,925	18,468,449	293.5	483,428			287,660		113,768			(162,030)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/13/2022	09/27/2024	26,924	7,894,875	293.23	172,085			65,349		14,833			(88,342)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/13/2022	10/11/2024	41,359	12,107,894	292.75	275,022			107,733		27,070			(138,459)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/13/2022	09/22/2025	28,445	8,414,683	295.82	191,908			112,887		38,678			(65,403)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/13/2022	09/23/2025	38,622	11,358,370	294.09	285,718			168,179		63,588			(97,283)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/13/2022	09/26/2025	103,089	30,267,829	293.61	782,893			461,725		179,629			(265,819)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/13/2022	09/29/2025	32,237	9,441,347	292.87	254,624			150,460		61,052			(86,213)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/13/2022	10/03/2025	56,289	16,447,731	292.2	460,827			273,004		114,993			(155,454)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/13/2022	10/03/2025	103,689	30,618,351	295.29	723,433			428,577		152,872			(244,042)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/13/2022	10/07/2025	54,596	16,001,095	293.08	428,077			254,245		102,589			(143,875)				03
OCT 24 JPMorgan MOZA1C2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	10/18/2022	10/15/2024	10,533	3,765,089	357.47	117,228			46,504		154,707			(58,937)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	10/18/2022	10/15/2024	3,961	1,254,024	316.58	48,082			19,074		27,980			(24,173)				03
JUL 24 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	07/26/2024	22,641	6,953,960	307.14	132,450			42,974		25,516			(75,775)				03
AUG 24 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	08/08/2024	32,636	10,099,586	309.46	169,055			57,131		27,758			(94,785)				03
AUG 24 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	08/12/2024	15,397	4,788,812	311.02	72,982			24,959		10,466			(40,670)				03
AUG 24 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	08/19/2024	12,035	3,736,806	310.49	59,333			20,704		9,363			(32,714)				03

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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 Year-end (b)
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	07/21/2025	21,713	6,671,216	307.24	179,787			102,143		70,307			(65,754)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	07/22/2025	18,601	5,752,297	309.24	141,557			80,485		51,125			(51,720)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	07/25/2025	21,559	6,501,686	301.57	225,081			128,265		108,479			(81,991)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	07/25/2025	20,635	6,443,200	312.24	138,051			78,670		44,004			(50,288)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	07/28/2025	26,111	8,124,285	311.14	183,824			104,990		61,684			(66,762)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	08/23/2024	587	219,924	374.62	2,712			957		2,451			(1,486)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	10/03/2024	9,097	3,284,371	361.05	84,054			32,813		109,115			(43,394)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	10/11/2024	10,251	3,694,905	360.43	97,798			38,846		128,044			(49,925)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	10/21/2024	5,154	1,851,202	359.2	52,155			21,150		69,285			(26,257)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	09/22/2025	15,997	5,825,653	364.18	173,723			103,153		199,180			(59,763)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	09/23/2025	18,922	6,833,001	361.12	227,250			135,023		269,187			(78,104)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	09/26/2025	39,070	14,107,327	361.08	470,401			280,032		557,295			(161,217)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	09/29/2025	15,256	5,511,299	361.25	182,922			109,102		216,341			(62,515)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	09/30/2025	9,727	3,494,882	359.3	124,310			74,191		149,587			(42,445)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	08/01/2025	22,204	6,692,618	301.42	234,026			134,061		113,792			(84,658)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	08/01/2025	36,127	11,228,645	310.81	258,670			148,177		88,452			(93,572)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	08/01/2025	17,517	5,529,429	315.66	101,073			57,899		27,805			(36,563)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2022	08/05/2025	21,529	6,626,577	307.8	175,675			100,931		68,192			(63,299)				03
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			206,083		137,623			(128,582)				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			73,842		42,644			(45,837)				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			72,908		40,964			(45,181)				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			166,075		109,766			(102,394)				03
AUG 25 JPMorgan MOZAIC 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			111,217		61,667			(68,111)				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			268,640		516,513			(152,970)				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			74,411		142,531			(42,174)				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			297,339		585,699			(167,483)				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			118,803		234,870			(66,508)				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			257,451		504,812			(143,465)				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			192,013		381,593			(106,350)				03

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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			182,775		479,482			(103,431)				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			451,397		1,181,286			(254,259)				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			134,504		351,236			(75,298)				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			390,514		1,015,511			(217,614)				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			127,228		330,530			(70,575)				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			14,990		65,319			(19,541)				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			28,089		120,691			(36,101)				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			14,110		59,391			(17,699)				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			254		668			(147)				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			129,426		339,640			(73,698)				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			8,944		23,983			(11,659)				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			82,057		216,480			(105,460)				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			9,656		25,535			(12,111)				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			222		412			(129)				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			4,371		8,230			(2,517)				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			99,786		186,414			(56,909)				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			159,831		300,865			(90,447)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/21/2022	10/10/2025	47,122	17,454,928	370.42	544,353			326,612		617,791			(183,971)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/21/2022	10/17/2025	55,038	20,443,263	371.44	615,786			371,058		695,678			(206,773)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/21/2022	10/20/2025	17,316	6,414,293	370.42	200,853			121,249		228,241			(67,258)				03
OCT 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPIMorgan Chase Bank NA	10/26/2022	10/03/2024	6,138	1,154,269	188.06	28,663			11,206		28,810			(14,819)				03
OCT 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPIMorgan Chase Bank NA	10/26/2022	10/11/2024	10,209	1,911,471	187.24	51,248			20,384		53,340			(26,198)				03
OCT 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPIMorgan Chase Bank NA	10/26/2022	10/17/2024	9,492	1,776,417	187.15	48,124			19,383		50,387			(24,396)				03
OCT 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPIMorgan Chase Bank NA	10/26/2022	10/21/2024	8,338	1,558,067	186.62	44,109			17,912		47,201			(22,237)				03
OCT 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPIMorgan Chase Bank NA	10/26/2022	10/25/2024	7,491	1,401,283	187.05	38,431			15,732		40,504			(19,268)				03
OCT 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	10/26/2022	10/11/2024	5,849	1,973,465	337.42	60,300			23,985		71,497			(30,826)				03
OCT 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	10/26/2022	10/18/2024	6,180	2,089,561	338.12	62,232			25,117		72,690			(31,504)				03
OCT 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	10/26/2022	10/25/2024	4,990	1,691,152	338.93	48,749			19,955		56,081			(24,442)				03

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OCT 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DGMJYYYJLN8C3868	10/26/2022	10/04/2024	5,089	1,720,923	338.14	50,741		19,880		59,416			(26,196)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/28/2022	10/27/2025	28,881	8,525,553	295.2	245,113	.....	.....149,404	.....	.....45,058	.....	.....	.....(82,004)	.....	.....	.....	03
OCT 24 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/28/2022	10/18/2024	20,778	6,074,627	292.36	174,943	.....	.....71,002	.....	.....15,142	.....	.....	.....(89,057)	.....	.....	.....	03
OCT 24 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/28/2022	10/25/2024	18,753	5,512,738	293.96	144,244	.....	.....59,371	.....	.....10,685	.....	.....	.....(72,720)	.....	.....	.....	03
SEP 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/28/2022	09/22/2025	37	11,001	296.53	290	.....	.....173	.....	.....47	.....	.....	.....(100)	.....	.....	.....	03
OCT 25 NYSE Zebra2	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	.....	.....213,395	.....	.....71,743	.....	.....	.....(120,199)	.....	.....	.....	03
OCT 25 NYSE Zebra2	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	.....	.....182,041	.....	.....64,577	.....	.....	.....(101,910)	.....	.....	.....	03
OCT 25 NYSE Zebra2	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	.....	.....489,548	.....	.....158,594	.....	.....	.....(272,801)	.....	.....	.....	03
OCT 25 NYSE Zebra2	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	.....	.....206,869	.....	.....72,355	.....	.....	.....(114,753)	.....	.....	.....	03
OCT 25 NYSE Zebra2	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	.....	.....93,641	.....	.....32,811	.....	.....	.....(51,865)	.....	.....	.....	03
OCT 25 NYSE Zebra2	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	.....	.....404,651	.....	.....124,941	.....	.....	.....(223,108)	.....	.....	.....	03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/01/2022	10/25/2024	42,474	4,253,777	100.15	99,092	.....	.....40,956	.....	.....145,987	.....	.....	.....(50,164)	.....	.....	.....	03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/01/2022	10/31/2024	34,278	3,425,393	99.93	83,158	.....	.....34,773	.....	.....123,330	.....	.....	.....(41,751)	.....	.....	.....	03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/01/2022	10/21/2025	56,757	5,676,288	100.01	153,074	.....	.....93,231	.....	.....215,807	.....	.....	.....(51,638)	.....	.....	.....	03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/01/2022	10/24/2025	217,837	21,833,804	100.23	570,515	.....	.....348,093	.....	.....800,652	.....	.....	.....(191,924)	.....	.....	.....	03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/01/2022	10/27/2025	72,744	7,304,224	100.41	185,934	.....	.....113,645	.....	.....260,080	.....	.....	.....(62,377)	.....	.....	.....	03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/01/2022	10/28/2025	50,902	5,129,853	100.78	123,589	.....	.....75,583	.....	.....171,561	.....	.....	.....(41,423)	.....	.....	.....	03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/01/2022	10/31/2025	109,366	10,997,865	100.56	274,072	.....	.....167,907	.....	.....382,042	.....	.....	.....(91,608)	.....	.....	.....	03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	11/01/2022	10/31/2024	6,384	2,362,260	370.03	66,424	.....	.....27,776	.....	.....66,456	.....	.....	.....(33,349)	.....	.....	.....	03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	11/01/2022	10/24/2025	42,075	15,627,404	371.42	495,068	.....	.....302,060	.....	.....534,263	.....	.....	.....(166,544)	.....	.....	.....	03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	11/01/2022	10/27/2025	15,645	5,842,246	373.42	172,187	.....	.....105,243	.....	.....183,749	.....	.....	.....(57,765)	.....	.....	.....	03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	11/01/2022	10/28/2025	9,448	3,526,677	373.27	104,564	.....	.....63,948	.....	.....111,705	.....	.....	.....(35,047)	.....	.....	.....	03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	11/01/2022	10/31/2025	19,693	7,341,922	372.82	221,607	.....	.....135,765	.....	.....237,449	.....	.....	.....(74,072)	.....	.....	.....	03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/03/2022	10/02/2024	243	926,409	3,818.51	137,752	.....	.....54,506	.....	.....262,189	.....	.....	.....(72,344)	.....	.....	.....	03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/03/2022	09/04/2025	342	1,462,824	4,282.02	165,231	.....	.....97,986	.....	.....289,633	.....	.....	.....(58,439)	.....	.....	.....	03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/03/2022	09/09/2025	337	1,465,195	4,350.73	153,840	.....	.....91,533	.....	.....269,273	.....	.....	.....(54,148)	.....	.....	.....	03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/03/2022	09/11/2025	344	1,547,469	4,497.28	137,622	.....	.....81,991	.....	.....239,149	.....	.....	.....(48,347)	.....	.....	.....	03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/03/2022	09/12/2025	232	1,022,246	4,401.3	101,484	.....	.....60,500	.....	.....177,396	.....	.....	.....(35,617)	.....	.....	.....	03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	11/03/2022	09/17/2025	384	1,691,978	4,294.47	190,262			113,793		332,607			(66,455)				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			80,321		234,343			(46,758)				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			87,696		254,699			(50,727)				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			100,711		288,904			(57,980)				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			234,488		662,952			(133,731)				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			29,420		156,061			(43,475)				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			31,537		164,976			(46,229)				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			33,953		174,016			(48,791)				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			42,262		218,696			(60,256)				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			50,755		259,424			(71,252)				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			37,136		189,244			(51,735)				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			77,746		387,285			(106,681)				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			47,896		238,139			(65,231)				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			75,238		368,962			(101,710)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	11/07/2022	11/04/2025	21,010	7,597,259	361.6	266,829			164,597		297,570			(89,269)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	11/07/2022	08/26/2024	8,401	2,598,896	309.35	43,518			15,789		8,150			(24,214)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	11/03/2022	09/12/2024	18,093	4,241,417	234.42	49,214			18,592		90,512			(26,612)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	11/07/2022	09/06/2024	11,763	3,635,364	309.04	62,817			23,450		12,718			(34,375)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	11/03/2022	09/17/2024	10,411	2,411,204	231.6	36,335			13,893		70,434			(19,503)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	11/07/2022	09/11/2024	8,607	2,648,002	307.65	50,094			18,934		11,619			(27,209)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	11/03/2022	09/20/2024	12,842	2,946,368	229.43	53,680			20,670		106,540			(28,687)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	11/07/2022	09/17/2024	7,160	2,215,803	309.49	37,659			14,442		7,701			(20,274)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	11/03/2022	09/30/2024	12,285	2,773,632	225.77	68,551			27,005		137,528			(36,106)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	11/07/2022	09/19/2024	3,342	1,036,778	310.2	16,912			6,516		3,282			(9,078)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	11/03/2022	10/07/2024	17,524	3,968,137	226.44	93,403			37,361		186,945			(48,703)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	11/07/2022	08/22/2025	18,380	5,707,217	310.51	132,705			78,161		47,923			(47,628)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	11/03/2022	10/11/2024	14,917	3,373,821	226.18	81,146			32,735		162,401			(42,071)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	11/07/2022	08/22/2025	8,362	2,662,888	318.45	42,228			24,872		10,751			(15,156)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	11/03/2022	10/17/2024	13,817	3,123,274	226.05	76,130			31,095		152,116			(39,137)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
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			61,681		37,338			(37,336)				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			64,449		47,733			(38,818)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPUBM8MPRO8K5P83	11/03/2022	10/18/2024	12,863	2,924,828	227.38	64,187			26,271		128,082			(32,951)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPUBM8MPRO8K5P83	11/03/2022	10/24/2024	17,668	4,010,765	227.01	90,812			37,617		181,379			(46,229)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPUBM8MPRO8K5P83	11/03/2022	10/25/2024	23,824	5,435,514	228.15	112,451			46,672		223,798			(57,165)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPUBM8MPRO8K5P83	11/03/2022	11/01/2024	22,409	5,113,643	228.2	105,769			44,496		210,256			(53,249)				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			26,221		75,430			(32,116)				03
NOV 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			10,996		31,154			(13,202)				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			36,075		103,797			(43,171)				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			10,184		28,580			(12,069)				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			268,509		493,404			(148,045)				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			63,718		112,903			(34,973)				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			83,831		149,775			(45,943)				03
NOV 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			366,514		659,842			(199,967)				03
AUG 25 JPMorgan MOZAIC 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			101,995		184,877			(55,399)				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			73,770		41,743			(44,432)				03
SEP 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			30,908		13,307			(18,616)				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			103,551		64,020			(61,658)				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			44,015		22,130			(26,080)				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			55,398		31,911			(32,613)				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			43,770		22,204			(25,644)				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			33,123		18,836			(19,375)				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			65,735		36,370			(38,267)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	10/24/2025	617	2,454,432	3,975.69	445,567			273,369		678,537			(150,725)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	10/10/2024	186	730,402	3,923.73	110,590			44,710		184,427			(57,665)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	10/27/2025	455	1,869,698	4,112.39	297,055			182,571		452,666			(100,208)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	10/31/2025	560	2,222,128	3,969.22	407,575			251,075		619,433			(136,984)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	10/18/2024	251	967,752	3,863.28	158,111			64,986		262,532			(81,512)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	11/04/2025	373	1,531,874	4,103.27	246,820			152,394		375,351			(82,651)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	10/28/2024	315	1,277,087	4,048.59	169,612			71,105		281,487			(86,223)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	11/07/2025	108	435,605	4,041.24	74,696			46,198		113,537			(24,944)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	11/07/2024	162	645,016	3,986.75	92,914			39,693		153,789			(46,585)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	10/03/2025	600	2,293,740	3,823.41	477,104			289,059		727,280			(164,597)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	10/06/2025	510	2,063,651	4,042.57	347,045			210,647		531,695			(119,389)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	10/07/2025	381	1,419,431	3,729.75	323,241			196,319		490,926			(111,095)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	10/10/2025	622	2,340,810	3,760.76	518,503			315,483		787,457			(177,703)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	10/17/2025	976	3,762,732	3,855.89	763,868			466,729		1,162,029			(260,086)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	11/08/2022	11/01/2024	55,711	5,590,079	100.34	125,852			53,461		184,561			(63,978)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	11/08/2022	11/07/2024	4,270	429,203	100.51	9,399			4,037		13,684			(4,738)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	11/08/2022	10/10/2025	9,371	937,488	100.04	25,087			15,321		35,400			(8,630)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	11/08/2022	10/31/2025	298,486	30,009,824	100.54	750,096			463,784		1,046,010			(253,036)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	11/08/2022	11/04/2025	133,170	13,395,537	100.59	332,658			206,150		463,417			(111,805)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	11/08/2022	11/07/2025	125,383	12,613,485	100.6	312,955			194,268		435,812			(104,893)				03
JUN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	11/09/2022	06/24/2024	9,309	2,170,047	233.11	36,399			10,851		48,666			(22,633)				03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	11/09/2022	07/05/2024	17,713	4,132,354	233.29	68,728			21,377		91,991			(41,949)				03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	11/09/2022	07/12/2024	12,980	3,023,518	232.93	52,181			16,646		71,048			(31,481)				03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	11/09/2022	07/25/2024	10,715	2,509,440	234.19	39,111			13,037		51,363			(23,100)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	11/09/2022	08/01/2024	17,072	4,036,257	236.43	51,556			17,570		62,212			(30,109)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	11/09/2022	08/08/2024	10,180	2,401,265	235.88	32,474			11,304		40,436			(18,755)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	11/09/2022	08/15/2024	9,316	2,207,068	236.91	27,296			9,697		32,803			(15,592)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	11/09/2022	08/22/2024	12,224	2,899,794	237.22	35,083			12,708		41,930			(19,822)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	11/09/2022	08/30/2024	16,425	3,849,114	234.35	60,935			22,548		81,377			(34,008)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA C2RNE81BXP4ROTDBPU41	11/11/2022	11/01/2024	3,093	1,145,238	370.3	36,352			15,485		31,750			(18,531)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA C2RNE81BXP4ROTDBPU41	11/11/2022	11/08/2024	5,172	1,918,395	370.91	59,572			25,707		51,710			(30,074)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA C2RNE81BXP4ROTDBPU41	11/11/2022	10/28/2025	2,476	925,861	373.91	30,234			18,696		28,526			(10,246)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA C2RNE81BXP4ROTDBPU41	11/11/2022	10/31/2025	38,883	14,446,423	371.54	513,911			318,339		493,248			(173,683)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA C2RNE81BXP4ROTDBPU41	11/11/2022	11/04/2025	14,236	5,285,509	371.28	190,028			117,979		182,860			(63,985)				03

SCHEDULE DB - PART A - SECTION 1

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ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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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 Year-end (b)
AUG 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2022	08/28/2025	12,635	4,765,121	377.15	112,574		67,101		80,321			(40,482)				03
AUG 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2022	08/29/2025	25,247	9,477,362	375.38	239,598		142,910		177,315			(86,076)				03
AUG 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2022	08/29/2025	18,225	7,015,687	384.95	122,107		72,832		72,655			(43,867)				03
SEP 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2022	09/03/2025	24,956	9,314,227	373.23	256,046		153,226		197,705			(91,534)				03
SEP 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2022	09/04/2025	16,835	6,293,862	373.86	169,021		101,214		129,075			(60,365)				03
SEP 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2022	09/05/2025	31,864	11,851,019	371.92	341,905		204,876		270,689			(121,990)				03
SEP 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2022	09/05/2025	17,189	6,646,111	386.65	108,634		65,096		62,132			(38,760)				03
SEP 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2022	09/09/2025	27,061	10,098,146	373.16	279,001		167,618		216,251			(99,158)				03
SEP 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2022	09/09/2025	10,328	3,971,633	384.54	70,955		42,628		42,950			(25,218)				03
SEP 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2022	09/10/2025	18,051	6,734,480	373.09	186,823		112,312		144,894			(66,333)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/14/2022	11/08/2024	20,367	2,051,170	100.71	51,651		22,320		62,604			(26,112)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/14/2022	11/07/2025	172,495	17,337,505	100.51	507,136		315,676		608,191			(170,446)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/14/2022	11/10/2025	240,712	24,381,758	101.29	637,406		397,428		748,630			(213,639)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/16/2022	11/15/2024	4,736	1,536,776	324.51	52,885		23,174		17,791			(26,515)				03
NOV 24 JPMorgan MOZA1C2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/16/2022	11/15/2024	12,407	4,520,089	364.32	136,972		60,020		126,642			(68,674)				03
NOV 25 JPMorgan MOZA1C2 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		104,652		149,098			(55,359)				03
NOV 24 JPMorgan MOZA1C2 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		43,328		96,649			(50,688)				03
NOV 24 JPMorgan MOZA1C2 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		43,741		89,620			(50,048)				03
NOV 24 JPMorgan MOZA1C2 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		38,138		79,013			(42,832)				03
NOV 25 JPMorgan MOZA1C2 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		415,946		624,443			(224,586)				03
NOV 25 JPMorgan MOZA1C2 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		147,979		215,753			(79,547)				03
NOV 25 JPMorgan MOZA1C2 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		106,257		150,178			(57,035)				03
NOV 25 JPMorgan MOZA1C2 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		368,034		520,160			(196,680)				03
NOV 25 JPMorgan MOZA1C2 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		143,872		204,448			(76,550)				03
NOV 25 JPMorgan MOZA1C2 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		60,356		84,890			(32,067)				03
NOV 24 NYSE Zebra2 Edge Call	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		59,226		7,433			(67,766)				03
NOV 24 NYSE Zebra2 Edge Call	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		31,136		3,939			(35,294)				03
NOV 24 NYSE Zebra2 Edge Call	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		32,018		3,532			(35,959)				03
NOV 24 NYSE Zebra2 Edge Call	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		38,158		3,953			(42,722)				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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NOV 24 NYSE Zebra2 Edge Call	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		6,047		678			(6,709)				03
NOV 25 NYSE Zebra2 Edge Call	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		64,735		18,824			(35,109)				03
NOV 25 NYSE Zebra2 Edge Call	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		699,726		177,643			(373,938)				03
NOV 25 NYSE Zebra2 Edge Call	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		267,575		65,636			(142,369)				03
NOV 25 NYSE Zebra2 Edge Call	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		147,464		35,478			(78,347)				03
NOV 25 NYSE Zebra2 Edge Call	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		755,610		176,722			(399,707)				03
NOV 24 NYSE Zebra2 Edge Call	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		99,157		21,772			(52,150)				03
NOV 24 NYSE Zebra2 Edge Call	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		30,633		4,173			(35,161)				03
NOV 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	11/29/2022	11/08/2024	13,494	2,522,486	186.94	82,311		82,311		74,708							03
NOV 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	11/29/2022	11/27/2024	27,961	5,301,349	189.6	140,363		140,363		115,358							03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	11/28/2022	11/15/2024	6,819	2,551,449	374.15	73,514		32,799		57,111			(37,528)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	11/28/2022	11/22/2024	8,363	3,130,303	374.29	90,034		40,653		70,109			(45,516)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	11/28/2022	11/25/2024	1,924	720,510	374.53	20,548		9,324		15,968			(10,345)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	11/28/2022	11/11/2025	13,007	4,878,672	375.09	161,929		102,334		144,037			(54,930)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	11/28/2022	11/14/2025	38,821	14,552,026	374.85	487,746		308,740		434,873			(164,993)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	11/28/2022	11/17/2025	13,513	5,071,857	375.34	167,252		106,040		148,680			(56,421)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	11/28/2022	11/18/2025	8,086	3,032,801	375.07	101,021		64,083		90,011			(34,047)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	11/28/2022	11/21/2025	42,011	15,784,966	375.73	514,170		326,683		456,005			(172,810)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	11/28/2022	11/25/2025	10,862	4,092,330	376.75	128,721		81,957		113,358			(43,104)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	11/28/2022	11/15/2024	29,972	3,031,031	101.13	68,875		30,729		84,407			(35,160)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	11/28/2022	11/18/2024	18,471	1,861,889	100.8	44,903		20,138		55,939			(22,827)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	11/28/2022	11/22/2024	45,247	4,577,184	101.16	103,797		46,867		127,025			(52,473)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	11/28/2022	11/25/2024	6,273	634,029	101.07	14,629		6,639		17,988			(7,365)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	11/28/2022	11/14/2025	341,637	34,655,682	101.44	864,342		547,123		1,037,283			(292,386)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	11/28/2022	11/17/2025	72,210	7,298,253	101.07	192,367		121,963		233,248			(64,893)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	11/28/2022	11/18/2025	84,736	8,579,505	101.25	220,313		139,755		265,827			(74,251)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	11/28/2022	11/21/2025	373,087	37,767,590	101.23	973,384		618,448		1,174,969			(327,150)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	11/28/2022	11/25/2025	57,323	5,819,966	101.53	143,650		91,462		171,987			(48,103)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
OCT 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	11/30/2022	10/31/2024	3,678	1,249,167	339.61	42,079		18,300		39,782			(21,973)				03
NOV 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	11/30/2022	11/07/2024	5,441	1,838,117	337.85	67,083		29,551		65,573			(34,682)				03
NOV 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	11/30/2022	11/08/2024	3,288	1,115,829	339.39	38,171		16,845		36,189			(19,706)				03
NOV 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	11/30/2022	11/15/2024	4,242	1,453,452	342.62	43,313		19,351		38,260			(22,142)				03
NOV 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	11/30/2022	11/27/2024	8,424	2,887,706	342.8	86,008		39,213		75,746			(43,241)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	11/30/2022	11/07/2024	13,283	3,018,642	227.26	77,439		34,258		134,398			(40,206)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	11/30/2022	11/08/2024	29,956	6,894,309	230.15	179,435		79,522		239,934			(93,031)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	11/30/2022	11/14/2024	9,889	2,282,708	230.84	56,563		25,334		74,861			(29,078)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	11/30/2022	11/15/2024	13,650	3,147,590	230.59	79,580		35,705		105,687			(40,854)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	11/30/2022	11/21/2024	17,568	4,044,219	230.21	105,405		47,778		141,032			(53,658)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	11/30/2022	11/22/2024	40,761	9,426,884	231.27	227,041		103,085		298,640			(115,418)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	11/30/2022	11/27/2024	9,053	2,090,591	230.93	51,783		23,707		68,552			(26,142)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/05/2022	09/20/2024	19,553	7,196,585	368.05	179,304		72,216		147,100			(100,223)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/05/2022	09/26/2024	14,878	5,391,736	362.4	174,220		71,115		163,885			(96,495)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/05/2022	10/01/2024	19,453	7,018,394	360.78	243,751		100,584		236,768			(133,990)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/05/2022	10/04/2024	18,813	6,813,406	362.17	223,307		92,738		211,389			(122,200)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/05/2022	10/07/2024	9,180	3,395,084	369.82	78,951		32,995		62,241			(43,011)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/05/2022	09/16/2025	34,805	12,895,004	370.49	393,300		242,030		320,563			(141,572)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/05/2022	09/17/2025	15,243	5,633,984	369.61	177,582		109,348		146,746			(63,859)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/05/2022	09/17/2025	15,156	5,777,485	381.21	117,759		72,512		77,964			(42,347)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/05/2022	09/19/2025	49,584	18,365,947	370.4	562,779		346,964		459,616			(201,981)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/05/2022	09/19/2025	12,707	4,828,503	379.99	103,434		63,769		70,350			(37,122)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/05/2022	09/23/2025	21,557	7,880,647	365.57	286,926		177,326		252,215			(102,574)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/05/2022	09/23/2025	16,224	6,118,210	377.11	146,827		90,742		106,158			(52,489)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/05/2022	09/24/2025	21,235	7,769,813	365.9	279,875		173,073		244,844			(99,955)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/05/2022	09/25/2025	15,968	5,814,639	364.14	222,436		137,636		199,426			(79,364)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/05/2022	09/26/2025	37,384	13,615,111	364.2	520,006		321,957		465,856			(185,354)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/05/2022	09/26/2025	20,925	7,908,281	377.94	184,137		114,007		131,133			(65,635)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/05/2022	09/30/2025	27,963	10,146,160	362.84	406,585		252,336		370,626			(144,361)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
OCT 25 JPMorgan MOZAIC2 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			202,169		273,501			(115,480)				03
OCT 25 JPMorgan MOZAIC2 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			202,721		285,016			(115,434)				03
OCT 25 JPMorgan MOZAIC2 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			107,518		135,064			(61,223)				03
OCT 25 JPMorgan MOZAIC2 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			405,144		544,022			(229,267)				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			86,184		305,941			(111,948)				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			102,267		360,652			(131,434)				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			120,083		418,071			(151,662)				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			73,743		253,920			(91,242)				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			80,020		273,238			(98,011)				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			92,172		310,962			(111,033)				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			95,593		322,213			(114,399)				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			13,393		44,883			(15,872)				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			120,109		270,339			(67,969)				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			141,666		315,774			(80,043)				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			143,103		318,592			(80,606)				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			223,840		495,864			(124,735)				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			164,250		361,538			(90,698)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	10/27/2025	313	1,308,819	4,180.06	214,443			135,170		295,791			(74,191)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	10/28/2025	318	1,357,682	4,270.38	203,262			128,194		279,190			(70,256)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	11/04/2025	430	1,817,026	4,228.69	284,970			180,419		391,681			(97,850)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/06/2022	11/27/2024	9,941	2,955,496	297.31	70,556			32,436		3,751			(35,768)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/06/2022	11/29/2024	10,809	3,227,985	298.65	70,719			32,617		3,221			(35,751)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/06/2022	12/05/2024	5,212	1,554,397	298.22	35,162			16,374		1,750			(17,629)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/06/2022	11/28/2025	145,163	43,316,773	298.4	1,170,657			751,333		171,062			(393,453)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/06/2022	12/01/2025	40,005	11,963,791	299.06	312,538			200,897		44,141			(104,753)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/06/2022	12/02/2025	50,829	15,232,486	299.68	384,951			247,570		52,482			(128,906)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/06/2022	12/05/2025	60,775	18,103,782	297.88	504,487			324,940		76,861			(168,470)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/06/2022	11/29/2024	34,675	3,518,445	101.47	77,567			35,825		91,249			(39,268)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/06/2022	12/05/2024	9,264	941,309	101.61	20,297			9,465		23,709			(10,191)				03

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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 Year-end (b)
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/06/2022	11/28/2025	408,389	41,459,607	101.52	1,051,601			675,544		1,228,262			(353,764)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/06/2022	12/01/2025	66,426	6,761,547	101.79	164,937			106,117		191,150			(55,333)				03
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			127,964		229,164			(66,629)				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			223,806		402,419			(116,036)				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			21,619		41,471			(24,205)				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			40,411		77,234			(44,294)				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			16,302		30,130			(17,553)				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			23,760		46,132			(25,507)				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			29,730		40,319			(15,796)				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			287,005		392,999			(151,821)				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			75,265		100,634			(39,585)				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			450,659		611,833			(235,998)				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			129,982		173,841			(67,776)				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			100,852		134,806			(52,512)				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			252,472		340,806			(130,898)				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			37,591		17,376			(62,651)				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			41,910		16,810			(67,093)				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			35,333		12,774			(54,879)				03
AUG 25 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			52,472		25,091			(79,142)				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			105,757		51,245			(66,784)				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			71,054		34,374			(44,561)				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			88,837		35,959			(55,619)				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			201,784		100,051			(125,899)				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			87,795		40,734			(54,406)				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			43,512		13,387			(26,964)				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			56,558		23,775			(34,930)				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			90,853		43,367			(56,016)				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			67,405		31,110			(41,280)				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			37,701		11,052			(23,088)				03

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AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	12/09/2022	08/21/2025	21,555	7,267,969	337.19	162,480		98,944		42,004			(60,392)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	12/09/2022	08/22/2025	15,483	5,122,043	330.82	152,653		93,021		50,102			(56,682)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	12/09/2022	08/26/2025	16,143	5,342,364	330.94	158,794		97,014		52,061			(58,723)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	12/09/2022	08/26/2025	13,915	4,768,008	342.66	82,419		50,353		17,065			(30,479)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	12/09/2022	08/28/2025	20,208	6,716,129	332.35	187,896		114,942		58,704			(69,345)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	12/09/2022	08/29/2025	19,984	6,657,386	333.14	179,964		110,160		54,699			(66,350)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2022	09/23/2024	5,990	1,863,614	311.11	29,292		12,006		5,273			(16,474)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2022	09/27/2024	8,246	2,551,937	309.49	44,609		18,445		9,335			(24,934)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2022	10/04/2024	9,488	2,934,500	309.29	52,373		21,981		11,425			(28,964)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2022	10/11/2024	5,603	1,733,951	309.47	30,816		13,121		6,807			(16,864)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2022	10/17/2024	6,289	1,951,188	310.23	33,334		14,364		7,098			(18,079)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2022	10/18/2024	4,695	1,457,273	310.41	24,647		10,641		5,196			(13,347)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2022	09/19/2025	10,133	3,160,489	311.9	72,147		44,788		24,713			(26,073)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2022	09/22/2025	6,975	2,169,617	311.05	51,686		32,144		18,336			(18,623)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2022	09/23/2025	6,533	2,039,182	312.15	46,186		28,741		15,718			(16,625)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2022	09/26/2025	12,069	3,720,115	308.25	100,893		62,897		39,848			(36,210)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2022	09/26/2025	10,551	3,307,309	313.47	70,478		43,936		22,855			(25,295)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2022	09/29/2025	5,443	1,715,298	315.11	33,913		21,179		10,314			(12,136)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2022	09/30/2025	6,329	1,962,268	310.02	49,243		30,771		18,307			(17,604)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2022	10/03/2025	12,579	3,914,346	311.18	93,336		58,426		33,313			(33,269)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2022	10/06/2025	8,459	2,646,843	312.91	58,366		36,599		19,553			(20,743)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2022	10/07/2025	5,660	1,791,747	316.59	33,221		20,844		9,584			(11,796)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2022	10/10/2025	13,019	4,075,478	313.03	89,574		56,299		30,004			(31,711)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2022	10/13/2025	4,958	1,557,826	314.19	32,526		20,478		10,434			(11,482)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2022	10/17/2025	26,839	8,373,649	312	194,043		122,445		68,074			(68,233)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2022	10/20/2025	5,460	1,710,052	313.17	37,623		23,781		12,661			(13,191)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	12/13/2022	12/01/2025	454	1,973,317	4,346.13	271,334		175,540		379,821			(91,531)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	12/13/2022	12/05/2025	282	1,112,508	3,938.78	230,380		149,344		322,392			(77,430)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	12/13/2022	11/15/2024	306	1,261,028	4,127.75	170,909		77,775		255,267			(88,990)				03

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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		126,954		273,931			(65,821)				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		177,546		383,416			(91,531)				03
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		98,985		212,754			(50,815)				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		66,977		213,673			(72,758)				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		15,718		49,261			(16,581)				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		187,229		411,684			(100,646)				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		285,148		580,880			(141,697)				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		102,619		224,401			(54,521)				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		220,569		481,241			(116,678)				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		111,631		242,098			(58,711)				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		148,590		322,602			(77,813)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	12/13/2022	12/06/2024	18,428	5,484,357	297.61	136,216		64,146		6,958			(68,863)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	12/13/2022	12/12/2024	2,933	876,837	298.97	20,034		9,521		897			(10,044)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	12/13/2022	12/05/2025	72,927	21,749,856	298.24	622,934		403,817		88,724			(209,365)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	12/13/2022	12/08/2025	41,468	12,374,048	298.4	351,931		228,480		49,900			(117,957)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	12/13/2022	12/09/2025	39,147	11,656,536	297.76	342,962		222,768		50,559			(114,845)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	12/13/2022	12/12/2025	48,349	14,466,618	299.21	394,798		256,818		53,721			(131,840)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	12/13/2022	12/09/2025	14,909	5,621,374	377.05	180,292		117,215		155,121			(60,429)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	12/13/2022	12/12/2025	17,189	6,485,051	377.28	206,551		134,485		177,481			(69,040)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	12/13/2022	12/12/2024	8,736	3,285,835	376.14	90,315		42,983		67,490			(45,344)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	12/13/2022	11/26/2025	52,758	19,870,057	376.63	643,905		415,905		553,581			(218,443)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	12/13/2022	12/01/2025	11,479	4,340,388	378.13	133,400		86,383		113,573			(45,043)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	12/13/2022	12/05/2025	61,750	23,313,208	377.54	733,340		475,826		627,820			(246,700)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	12/13/2022	12/08/2025	12,384	4,674,337	377.45	147,710		95,984		126,659			(49,553)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	12/16/2022	12/13/2024	3,826	1,240,476	324.26	37,877		18,154		14,317			(19,095)				03
DEC 24 JPMorgan MOZAI C2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6SLXDRUGQFUS7RNE97	12/16/2022	12/13/2024	8,434	3,066,578	363.61	90,156		43,210		91,689			(45,452)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	12/20/2022	12/13/2024	21,126	6,304,165	298.41	126,509		60,801		7,203			(63,955)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	12/20/2022	12/19/2024	20,646	6,122,931	296.57	139,498		67,641		10,079			(69,941)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/20/2022	12/12/2025	73,310	21,893,385	298.64	537,024		351,588		86,657			(180,492)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/20/2022	12/15/2025	33,890	10,094,862	297.87	258,628		169,569		43,776			(86,684)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/20/2022	12/16/2025	26,035	7,725,111	296.72	210,690		138,205		38,020			(70,552)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/20/2022	12/19/2025	34,901	10,356,221	296.73	282,708		185,713		51,189			(94,408)				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		16,242		61,646			(18,584)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	12/21/2022	12/12/2024	78	315,185	4,040.32	41,105		19,753		71,980			(20,838)				03
DEC 24 JPU SCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/21/2022	12/20/2024	21,092	4,026,634	190.91	102,928		50,050		76,068			(51,605)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/20/2022	12/13/2024	43,552	4,427,496	101.66	94,247		45,359		110,738			(47,711)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/20/2022	12/19/2024	24,516	2,479,805	101.15	57,956		28,141		69,854			(29,098)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/20/2022	12/05/2025	162,122	16,461,883	101.54	414,384		270,618		486,915			(140,306)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/20/2022	12/08/2025	88,700	8,995,954	101.42	230,709		150,889		271,990			(77,899)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/20/2022	12/09/2025	121,602	12,364,533	101.68	305,222		199,720		357,276			(102,963)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/20/2022	12/12/2025	278,819	28,419,991	101.93	676,414		443,254		786,109			(227,549)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/20/2022	12/15/2025	92,349	9,415,870	101.96	223,299		146,540		259,338			(74,912)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/20/2022	12/16/2025	93,798	9,513,014	101.42	244,532		160,551		288,220			(81,960)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/20/2022	12/19/2025	93,945	9,501,633	101.14	254,686		167,458		302,243			(85,129)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/27/2022	12/20/2024	23,291	6,905,495	296.49	169,902		83,304		11,588			(85,892)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/27/2022	12/23/2024	2,238	666,711	297.87	15,033		7,403		892			(7,568)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/27/2022	12/19/2025	86,004	25,493,184	296.42	748,687		494,989		130,246			(251,631)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/27/2022	12/19/2025	29,091	8,681,321	298.42	229,260		151,574		35,715			(77,053)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/27/2022	12/23/2025	38,618	11,471,554	297.05	326,493		216,264		55,203			(109,330)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/27/2022	12/19/2024	9,563	3,568,082	373.1	71,768		35,186		88,586			(36,382)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/27/2022	12/23/2024	5,864	2,163,481	368.97	53,051		26,159		67,750			(26,745)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/27/2022	12/12/2025	13,374	5,031,152	376.2	113,852		75,092		144,316			(38,549)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/27/2022	12/12/2025	13,891	5,256,452	378.41	108,787		71,751		136,866			(36,834)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/27/2022	12/15/2025	7,774	2,915,851	375.1	69,058		45,613		87,860			(23,318)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/27/2022	12/16/2025	7,206	2,685,535	372.67	69,994		46,253		89,656			(23,612)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/27/2022	12/19/2025	20,467	7,567,126	369.72	221,086		146,304		285,097			(74,375)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/27/2022	12/19/2025	39,428	14,702,578	372.9	380,390			251,724		486,878			(127,965)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/27/2022	12/22/2025	8,132	2,997,740	368.65	91,293			60,498		117,992			(30,627)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/27/2022	12/23/2025	8,618	3,193,829	370.62	90,362			59,909		116,304			(30,287)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/29/2022	12/19/2024	9,053	3,300,535	364.58	83,197			41,017		93,510			(42,179)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/29/2022	12/20/2024	9,417	3,415,437	362.7	93,790			46,307		108,252			(47,484)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/29/2022	12/27/2024	4,312	1,561,180	362.08	44,238			22,058		51,498			(22,180)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/29/2022	12/08/2025	20,380	7,449,465	365.53	238,649			157,687		247,793			(80,962)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/29/2022	12/09/2025	13,150	4,823,145	366.79	147,933			97,793		151,382			(50,140)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/29/2022	12/12/2025	41,758	15,338,607	367.32	462,263			306,023		470,199			(156,240)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/29/2022	12/15/2025	12,470	4,566,312	366.18	143,531			95,154		147,878			(48,377)				03
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			112,078		176,532			(56,901)				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			457,412		728,174			(231,254)				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			112,286		179,068			(56,533)				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			396,047		636,590			(198,297)				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			39,469		88,444			(41,289)				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			45,464		24,925			(64,467)				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			48,503		31,986			(66,945)				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			55,961		42,123			(75,236)				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			1,349		727			(1,794)				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			97,097		56,915			(57,686)				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			67,089		33,764			(39,728)				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			74,214		43,189			(43,663)				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			66,461		31,062			(39,038)				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			154,609		92,400			(90,521)				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			105,878		63,177			(61,592)				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			44,758		17,172			(26,037)				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			149,037		84,884			(86,422)				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			141,216		83,608			(81,757)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/29/2022	09/22/2025	10,767	3,683,181	342.07	61,513		39,026		14,800			(22,487)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/29/2022	09/23/2025	12,755	4,210,814	330.14	122,678		77,877		45,238			(44,801)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/29/2022	09/25/2025	20,692	6,741,828	325.82	236,442		150,269		99,317			(86,173)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/29/2022	09/26/2025	16,892	5,474,164	324.06	206,527		131,332		91,139			(75,195)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/29/2022	09/30/2025	24,460	8,048,635	329.05	246,872		157,347		94,543			(89,525)				03
DEC 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	12/28/2022	12/06/2024	10,475	3,603,333	343.99	83,696		40,250		87,735			(43,209)				03
DEC 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	12/28/2022	12/13/2024	8,269	2,834,681	342.79	69,959		34,000		75,272			(35,764)				03
DEC 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	12/28/2022	12/27/2024	10,141	3,460,788	341.27	92,688		45,962		102,325			(46,471)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	12/28/2022	12/02/2024	19,746	4,566,943	231.28	82,540		39,676		145,541			(42,864)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	12/28/2022	12/06/2024	41,559	9,594,313	230.86	179,951		87,032		318,414			(92,919)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	12/28/2022	12/13/2024	28,452	6,566,925	230.81	124,334		60,766		219,849			(63,568)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	12/28/2022	12/19/2024	14,436	3,312,459	229.46	70,158		34,589		125,089			(35,569)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	12/28/2022	12/27/2024	23,968	5,486,647	228.92	121,755		60,709		217,503			(61,046)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/30/2022	10/23/2024	11,296	3,458,896	306.21	59,868		26,931		21,775			(32,936)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/30/2022	10/28/2024	8,537	2,634,256	308.57	39,526		17,945		12,550			(21,581)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/30/2022	11/01/2024	8,026	2,478,457	308.81	36,758		16,809		11,631			(19,950)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/30/2022	11/08/2024	7,244	2,229,461	307.75	35,642		16,499		12,283			(19,143)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/30/2022	11/15/2024	7,843	2,419,850	308.55	37,096		17,377		12,387			(19,719)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/30/2022	11/22/2024	7,669	2,360,472	307.8	38,268		18,133		13,578			(20,135)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/30/2022	11/25/2024	3,160	975,887	308.87	14,850		7,070		4,982			(7,780)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/30/2022	10/24/2025	26,887	8,255,788	307.05	201,387		130,194		100,883			(71,193)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/30/2022	10/27/2025	11,822	3,676,533	310.98	74,718		48,381		33,045			(26,337)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/30/2022	10/28/2025	10,614	3,247,143	305.94	83,636		54,184		43,390			(29,451)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/30/2022	10/31/2025	32,420	9,972,022	307.59	238,286		154,620		117,933			(83,666)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/30/2022	11/04/2025	16,156	4,992,056	309	112,119		72,905		53,191			(39,215)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/30/2022	11/07/2025	25,594	7,851,779	306.78	195,539		127,346		99,640			(68,194)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/30/2022	11/10/2025	13,841	4,301,607	310.79	89,135		58,139		40,096			(30,996)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/30/2022	11/14/2025	33,050	10,163,814	307.53	245,891		160,711		122,893			(85,179)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/30/2022	11/17/2025	11,033	3,385,442	306.85	84,622		55,392		43,255			(29,230)				03

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NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	11/18/2025	14,214	4,378,650	308.05	103,621			67,862		51,148			(35,759)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	11/21/2025	41,898	12,908,863	308.1	305,439			200,335		150,759			(105,103)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	11/25/2025	18,598	5,683,366	305.59	151,016			99,247		80,434			(51,769)				03
OCT 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	01/03/2023	10/31/2024	5,342	839,585	157.18		24,945		11,403		82,142			(13,542)				03
DEC 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	01/03/2023	12/06/2024	16,903	2,685,096	158.85		68,797		33,368		243,862			(35,429)				03
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		26,947		189,808			(26,725)				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		152,043		19,928			(151,622)				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	285.91		101,875		51,497		7,658			(50,378)				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		68,787		15,730			(34,489)				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		164,764		40,269			(82,154)				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		594,171		146,143			(295,037)				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		293,549		71,691			(145,162)				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		252,718		61,895			(124,799)				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		218,202		52,995			(107,313)				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		82		39,444			(29,117)				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		112		53,814			(39,871)				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	5,178,288	359.43		122,170		341		164,669			(121,829)				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		137		32,608			(24,531)				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		517		121,811			(92,247)				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		489		115,463			(87,246)				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		319		50,041			(37,988)				03
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		344		53,042			(40,903)				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		268		2,258			(31,839)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/04/2023	12/23/2024	40,053	4,044,169	100.97		100,453		50,227		118,725			(50,227)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/04/2023	12/30/2024	35,399	3,583,414	101.23		85,311		43,070		99,680			(42,241)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/04/2023	12/09/2025	16,627	1,691,652	101.74		42,333		28,142		48,365			(14,190)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/04/2023	12/19/2025	418,069	42,358,708	101.32		1,130,875		755,320		1,306,501			(375,556)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/04/2023	12/22/2025	94,356	9,551,681	101.23		258,819		173,106		299,461			(85,713)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/04/2023	12/23/2025	333,380	33,758,080	101.26		910,795		609,447		1,053,116			(301,347)				03

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DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/04/2023	12/29/2025	114,337	11,604,100	101.49		303,223		203,453		348,506			(99,770)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/04/2023	12/30/2025	294,016	29,795,546	101.34		796,194		534,462		918,404			(261,732)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/10/2023	11/21/2025	543	2,376,252	4,378.09		253,236		167,368		439,288			(85,867)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/10/2023	12/02/2025	491	2,150,508	4,380.21		230,187		152,949		398,956			(77,238)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/10/2023	12/11/2025	604	2,608,485	4,322.19		300,952		200,823		517,412			(100,129)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/10/2023	11/08/2024	370	1,518,042	4,098.94		168,831		79,092		316,861			(89,739)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/10/2023	11/14/2024	314	1,351,191	4,301.1		112,792		53,375		217,692			(59,417)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/10/2023	11/20/2024	317	1,335,471	4,209.92		128,135		61,233		244,611			(66,902)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/10/2023	11/22/2024	336	1,434,849	4,266.7		127,141		60,953		244,153			(66,188)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/10/2023	11/27/2024	488	2,098,898	4,299.61		178,291		86,152		342,897			(92,139)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/10/2023	12/05/2024	355	1,535,479	4,327		126,075		61,673		243,216			(64,402)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/10/2023	12/10/2024	262	1,101,581	4,202.1		108,999		53,719		206,689			(55,280)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/10/2023	12/11/2024	155	658,171	4,222.19		63,179		31,183		120,084			(31,996)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/10/2023	11/14/2025	523	2,210,901	4,227.99		279,323		183,971		478,739			(95,352)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/11/2023	01/09/2026	37,610	13,729,823	365.06		505,851		342,330		473,100			(163,522)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/11/2023	12/30/2024	10,116	3,650,666	360.87		124,329		63,118		129,074			(61,211)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/11/2023	01/09/2025	7,825	2,840,077	362.97		89,043		45,808		89,795			(43,236)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/11/2023	01/10/2025	3,284	1,192,390	363.04		37,279		19,203		37,574			(18,076)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/11/2023	12/23/2025	6,878	2,517,246	365.99		89,275		59,960		82,537			(29,316)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/11/2023	12/29/2025	23,545	8,532,487	362.39		342,345		230,552		329,381			(111,793)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/11/2023	12/30/2025	21,071	7,615,722	361.44		315,215		212,377		306,346			(102,838)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/11/2023	01/02/2026	38,310	13,904,943	362.96		548,214		369,855		524,313			(178,359)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/11/2023	01/05/2026	21,771	7,909,498	363.31		308,490		208,401		294,095			(100,089)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/11/2023	01/06/2026	14,573	5,316,325	364.8		197,468		133,458		185,128			(64,009)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2023	01/05/2024	3,366	1,215,431	361.11		32,278		366		32,797			(31,912)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2023	01/05/2024	25,120	9,096,381	362.11		228,094		2,585		219,702			(225,509)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2023	01/05/2024	8,361	3,022,080	361.45		78,677		892		78,633			(77,785)				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2023	01/08/2024	4,081	1,477,597	362.04		37,344		734		35,980			(36,610)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2023	01/08/2024	11,714	4,243,112	362.23		106,010		2,084		101,051			(103,926)				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2023	01/09/2024	15,153	5,498,706	362.88		132,437		2,968		120,933			(129,469)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2023	01/09/2024	10,804	3,918,913	362.73		95,183		2,133		87,833			(93,050)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2023	01/10/2024	4,007	1,453,521	362.77		35,259		886		32,420			(34,373)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2023	01/11/2024	3,552	1,290,644	363.31		30,374		846		26,848			(29,527)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2023	01/10/2024	4,328	1,570,494	362.89		37,824		951		34,503			(36,874)				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		1,277		40,935			(44,582)				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		84,132		285,641			(82,944)				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		61,672		203,376			(58,015)				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		38,531		126,753			(35,859)				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		90,623		211,691			(44,483)				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		77,832		186,715			(38,204)				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		96,208		227,956			(46,960)				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		90,339		206,280			(43,911)				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		168,988		398,233			(82,140)				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		196,859		456,493			(94,764)				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		149,928		350,062			(71,875)				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		131,036		301,365			(62,475)				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		132,671		308,595			(62,911)				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		129,441		195,685			(61,463)				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		73,505		110,395			(34,903)				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		60,821		91,697			(28,840)				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		51,634		76,963			(24,484)				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		199,045		300,552			(94,001)				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		131,242		195,451			(61,980)				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		44,317		86,545			(42,844)				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		33,785		63,719			(31,443)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2023	11/26/2025	1,269	477,944	376.77		13,451		8,955		13,234			(4,497)				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		50,932		75,145			(24,757)				03

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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
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DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	01/11/2023	12/23/2025	17,230	6,315,103	366.52	259,858		175,180		269,983			(84,678)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	01/11/2023	12/23/2025	25,165	9,287,410	369.06	350,051		235,982		359,836			(114,069)				03
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		161,063		246,324			(77,213)				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		428,785		658,784			(205,276)				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		228,247		345,576			(109,271)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	01/12/2023	01/09/2026	265	1,018,726	3,844.83	210,132		142,727		324,545			(67,404)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	01/12/2023	01/09/2026	306	1,297,413	4,235.76	178,414		121,184		285,070			(57,230)				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		81,263		140,589			(75,412)				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		607,199		859,081			(289,856)				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		327,612		459,492			(155,114)				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		345,808		472,085			(163,507)				03
JAN 26 FIA New Horizon Options	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		702,671		956,971			(330,892)				03
JAN 26 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		94,803		19,865			(44,463)				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		60,032		6,942			(56,770)				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		76,357		7,991			(71,049)				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		32,043		3,288			(29,736)				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		81,733		19,997			(39,614)				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		71,088		16,206			(33,982)				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		343,471		76,650			(163,290)				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		200,868		46,757			(95,105)				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		239,051		50,633			(113,030)				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		775,637		165,768			(365,253)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/17/2023	10/09/2025	14,216	5,300,140	372.82	151,120		98,365		118,388			(52,755)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/17/2023	10/10/2025	25,301	9,256,946	365.87	338,783		220,635		294,500			(118,148)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/17/2023	10/14/2025	24,470	8,923,508	364.67	341,113		222,628		301,202			(118,485)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/17/2023	10/15/2025	29,418	10,925,071	371.38	329,476		215,148		264,536			(114,328)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/17/2023	10/16/2025	14,447	5,337,159	369.42	172,791		112,892		142,998			(59,899)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/17/2023	10/17/2025	19,536	7,139,108	365.44	266,076		173,932		232,651			(92,144)				03

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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 Year-end (b)
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/21/2025	27,900	10,118,703	362.68		414,870		271,769		375,580			(143,101)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/21/2025	13,384	5,068,564	378.71		116,706		76,451		82,454			(40,256)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: 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		197,916		266,485			(103,899)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: 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		205,848		276,207			(107,899)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: 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		233,637		308,198			(121,730)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: 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		93,615		103,487			(48,775)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: 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		128,203		166,483			(66,696)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: 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		157,453		197,148			(81,791)				03
OCT 24 JPMorgan MOZA1C2 Call	VAGLB: 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		89,099		186,744			(107,725)				03
OCT 24 JPMorgan MOZA1C2 Call	VAGLB: 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		115,491		245,876			(137,716)				03
OCT 24 JPMorgan MOZA1C2 Call	VAGLB: 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		102,988		207,518			(120,326)				03
OCT 24 JPMorgan MOZA1C2 Call	VAGLB: 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		93,092		185,833			(106,964)				03
OCT 24 JPMorgan MOZA1C2 Call	VAGLB: 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		19,129		35,429			(21,907)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: 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		145,673		192,444			(78,248)				03
JAN 24 IUL Rainbow	VAGLB: 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		10,824		710,724			(340,477)				03
JAN 24 IUL Rainbow	VAGLB: 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		98,259		6,451,641			(3,090,696)				03
JAN 24 IUL Rainbow	VAGLB: 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		7,177		501,765			(225,763)				03
JAN 24 IUL Rainbow	VAGLB: 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		123,587		8,979,742			(3,887,366)				03
JAN 24 IUL Rainbow	VAGLB: 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		3,913		287,927			(123,086)				03
JAN 24 IUL Rainbow	VAGLB: 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		12,456		927,644			(391,802)				03
JAN 24 IUL Rainbow	VAGLB: 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		26,074		2,047,335			(820,158)				03
JAN 24 IUL Rainbow	VAGLB: 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		11,895		1,060,996			(374,145)				03
JAN 24 IUL Call Spread	VAGLB: 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		7,338		653			(228,810)				03
JAN 24 IUL Call Spread	VAGLB: 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		80,613		7,319,624			(2,513,670)				03
JAN 24 IUL Call Spread	VAGLB: 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		149,767		13,713,401			(4,670,008)				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	1,945,557	3,999.09		136,569		4,244		377,401			(132,326)				03
JAN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	01/19/2023	01/12/2024	1,075	4,299,942	3,999.09		287,269		8,926		834,107			(278,342)				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		10,146		979,885			(316,359)				03

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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 Year-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	1,401	5,601,725	3,999.09		350,357		10,887		1,086,628			(339,470)				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		1,308		130,550			(40,801)				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		4,102		404,901			(127,900)				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		3,868		377,711			(120,613)				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		18,932		1,657,364			(590,329)				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		30,072		118,043			(27,144)				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		6,596		327,076			(205,673)				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		18,402		2,123			(572,138)				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		24,235		16,411			(21,811)				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		274,719		185,184			(130,473)				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		131,882		96,682			(62,374)				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		102,947		78,381			(48,622)				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		33,743		20,426			(34,245)				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		27,235		17,470			(27,076)				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		39,337		22,545			(38,656)				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		35,527		24,247			(34,222)				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		15,762		11,938			(15,056)				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		99,826		77,402			(48,839)				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		199,233		125,862			(97,473)				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		117,062		79,467			(56,945)				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		95,556		74,272			(46,285)				03
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		47,176		1,047,067			(1,462,466)				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		89,668		148,186			(80,465)				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		373,443		238,498			(180,887)				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		136,550		90,824			(65,768)				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		132,318		102,178			(63,461)				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		248,925		158,096			(119,386)				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		94,827		66,300			(45,289)				03

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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 Year-end (b)
DEC 25 JPMorgan MOZA1C 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		137,150		94,654			(65,410)				03
DEC 25 JPMorgan MOZA1C 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		177,166		142,212			(84,142)				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		1,231		12,533			(24,623)				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		73,831		100,505			(69,536)				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		52,294		70,925			(47,924)				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		57,454		71,968			(50,346)				03
JAN 24 JPMorgan MOZA1C2 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		8,157		89,297			(132,063)				03
JAN 24 JPMorgan MOZA1C2 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		3,899		42,251			(63,133)				03
JAN 24 JPMorgan MOZA1C2 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		4,813		52,275			(77,923)				03
JAN 24 JPMorgan MOZA1C2 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		5,360		52,398			(82,837)				03
JAN 24 JPMorgan MOZA1C2 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		3,841		37,307			(59,356)				03
JAN 24 JPMorgan MOZA1C2 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		1,390		31,791			(42,958)				03
JAN 24 JPMorgan MOZA1C2 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		8,337		184,633			(257,677)				03
JAN 24 JPMorgan MOZA1C2 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		5,155		113,894			(159,327)				03
JAN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2023	01/16/2024	13,332	4,860,679	364.58		121,857		5,149		85,061			(116,708)				03
JAN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2023	01/17/2024	15,779	5,755,430	364.75		142,959		6,425		98,393			(136,534)				03
JAN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2023	01/17/2024	9,584	3,495,850	364.77		86,733		3,898		59,583			(82,834)				03
JAN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2023	01/18/2024	5,652	2,066,377	365.57		49,007		2,334		31,133			(46,673)				03
JAN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2023	01/19/2024	4,795	1,750,906	365.17		42,530		2,138		28,207			(40,391)				03
JAN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2023	01/19/2024	21,625	7,904,534	365.52		188,141		9,460		120,481			(178,682)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/25/2023	01/03/2024	1,381	5,262,630	3,809.69		521,367		3,058		1,328,465			(518,309)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/25/2023	01/05/2024	2,080	7,950,594	3,822.75		772,016		9,003		1,973,956			(763,013)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/25/2023	01/09/2024	1,335	5,162,048	3,865.4		471,045		10,860		1,212,986			(460,185)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/25/2023	01/11/2024	1,152	4,494,093	3,901.8		389,108		11,149		1,004,781			(377,959)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/25/2023	01/12/2024	1,900	7,534,456	3,964.71		605,833		19,040		1,539,356			(586,792)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/25/2023	01/17/2024	1,084	4,292,278	3,958.79		354,004		15,955		887,321			(338,049)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/25/2023	01/19/2024	1,913	7,473,353	3,906.9		671,773		33,871		1,665,476			(637,902)				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/25/2023	01/24/2024	1,821	7,215,669	3,963.39		594,138		37,749		1,487,324			(556,389)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXTO9	.01/25/2023	.01/23/2025	49	193,684	3,921.53	.....	.....30,250	16,145	.....	.....51,423	.....	.....	.....(14,106)	.....	.....	.....	03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXTO9	.01/25/2023	.01/02/2024	1,570	5,950,340	3,790.46	.....	.....621,001	1,826	.....	.....1,539,270	.....	.....	.....(619,175)	.....	.....	.....	03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.01/25/2023	.12/27/2024	29,607	6,751,630	228.04	.....	.....199,553	103,355	.....	.....287,375	.....	.....	.....(96,198)	.....	.....	.....	03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.01/25/2023	.01/03/2025	20,550	4,696,022	228.52	.....	.....134,395	70,252	.....	.....192,878	.....	.....	.....(64,143)	.....	.....	.....	03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.01/25/2023	.01/09/2025	16,877	3,878,966	229.84	.....	.....100,923	53,162	.....	.....143,334	.....	.....	.....(47,761)	.....	.....	.....	03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.01/25/2023	.01/10/2025	21,856	5,046,836	230.91	.....	.....121,084	63,863	.....	.....170,274	.....	.....	.....(57,221)	.....	.....	.....	03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.01/25/2023	.01/23/2025	34,611	8,001,613	231.19	.....	.....188,974	101,273	.....	.....265,515	.....	.....	.....(87,700)	.....	.....	.....	03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/26/2023	.01/24/2025	63,317	6,522,968	103.02	.....	.....149,999	80,593	.....	.....121,339	.....	.....	.....(69,406)	.....	.....	.....	03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/26/2023	.12/30/2025	14,651	1,484,727	101.34	.....	.....49,403	33,848	.....	.....45,765	.....	.....	.....(15,555)	.....	.....	.....	03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/26/2023	.01/09/2026	137,618	14,138,897	102.74	.....	.....387,533	266,654	.....	.....340,996	.....	.....	.....(120,879)	.....	.....	.....	03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/26/2023	.01/13/2026	109,311	11,265,590	103.06	.....	.....295,577	203,723	.....	.....256,545	.....	.....	.....(91,854)	.....	.....	.....	03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/26/2023	.01/16/2026	411,370	42,350,519	102.95	.....	.....1,129,621	779,554	.....	.....985,265	.....	.....	.....(350,068)	.....	.....	.....	03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/26/2023	.01/20/2026	107,360	11,059,170	103.01	.....	.....292,771	202,376	.....	.....254,917	.....	.....	.....(90,395)	.....	.....	.....	03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/26/2023	.01/23/2026	454,669	46,917,286	103.19	.....	.....1,211,238	838,292	.....	.....1,047,067	.....	.....	.....(372,946)	.....	.....	.....	03
JAN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.01/25/2023	.01/03/2024	4,124	937,853	227.43	.....	.....24,289	144	.....	.....38,105	.....	.....	.....(24,145)	.....	.....	.....	03
JAN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.01/25/2023	.01/19/2024	1,818	417,588	229.7	.....	.....8,799	447	.....	.....12,653	.....	.....	.....(8,352)	.....	.....	.....	03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/30/2023	.01/09/2026	25,745	9,398,585	365.07	.....	.....378,703	260,822	.....	.....323,709	.....	.....	.....(117,882)	.....	.....	.....	03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/30/2023	.01/12/2026	9,702	3,561,789	367.13	.....	.....134,272	92,593	.....	.....111,870	.....	.....	.....(41,679)	.....	.....	.....	03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/30/2023	.01/13/2026	10,991	4,036,980	367.3	.....	.....151,346	104,410	.....	.....125,864	.....	.....	.....(46,935)	.....	.....	.....	03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/30/2023	.01/16/2026	43,281	15,927,496	368	.....	.....583,864	403,299	.....	.....481,310	.....	.....	.....(180,565)	.....	.....	.....	03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/30/2023	.01/20/2026	11,709	4,312,488	368.29	.....	.....156,907	108,561	.....	.....128,858	.....	.....	.....(48,346)	.....	.....	.....	03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/30/2023	.01/23/2026	39,955	14,742,840	368.99	.....	.....524,204	363,133	.....	.....426,894	.....	.....	.....(161,071)	.....	.....	.....	03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/30/2023	.01/26/2026	10,290	3,809,028	370.16	.....	.....130,377	90,427	.....	.....104,529	.....	.....	.....(39,950)	.....	.....	.....	03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/30/2023	.01/27/2026	12,552	4,630,337	368.88	.....	.....165,566	114,880	.....	.....135,074	.....	.....	.....(50,687)	.....	.....	.....	03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/30/2023	.01/17/2025	15,113	5,535,789	366.3	.....	.....169,565	90,466	.....	.....144,646	.....	.....	.....(79,099)	.....	.....	.....	03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/30/2023	.01/27/2025	1,688	618,835	366.68	.....	.....18,767	10,133	.....	.....15,941	.....	.....	.....(8,634)	.....	.....	.....	03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/30/2023	.12/30/2025	2,108	768,298	364.53	.....	.....31,404	21,537	.....	.....26,998	.....	.....	.....(9,867)	.....	.....	.....	03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/30/2023	.01/13/2026	51,762	15,494,443	299.34	.....	.....371,052	255,981	.....	.....60,594	.....	.....	.....(115,071)	.....	.....	.....	03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/30/2023	01/16/2026	128,303	38,263,908	298.23	975,789		674,017		169,683			(301,772)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/30/2023	01/20/2026	38,058	11,318,045	297.39	302,597		209,361		55,285			(93,236)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/30/2023	01/23/2026	126,715	37,677,298	297.34	1,011,582		700,756		185,971			(310,827)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/30/2023	01/26/2026	32,647	9,730,696	298.06	251,588		174,496		44,772			(77,092)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/30/2023	01/27/2026	50,760	15,067,655	296.84	416,173		288,765		78,906			(127,408)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/30/2023	01/13/2025	11,374	3,400,587	298.99	66,589		35,352		4,200			(31,237)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/30/2023	01/17/2025	32,901	9,790,578	297.58	211,509		112,844		15,749			(98,665)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/30/2023	01/24/2025	21,527	6,391,864	296.93	144,849		77,934		11,856			(66,915)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/30/2023	01/27/2025	5,067	1,500,201	296.05	36,072		19,477		3,254			(16,595)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/30/2023	12/30/2025	10,443	3,098,972	296.74	85,043		58,322		15,612			(26,721)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/30/2023	01/09/2026	17,120	5,105,778	298.23	129,775		89,379		22,345			(40,396)				03
JAN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	01/31/2023	01/09/2024	1,275	797,489	625.3	34,926		819		58,242			(34,107)				03
JAN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	01/31/2023	01/16/2024	1,354	860,169	635.36	26,966		1,162		45,655			(25,804)				03
JAN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	01/31/2023	01/24/2024	1,386	880,794	635.64	31,090		2,009		51,521			(29,081)				03
JAN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	01/31/2023	01/30/2024	1,383	883,403	638.68	26,766		2,144		42,919			(24,622)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	01/26/2023	01/23/2026	50,396	18,840,410	373.85	601,371		416,206		611,339			(185,165)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	01/26/2023	01/24/2025	10,402	3,875,607	372.58	107,466		57,741		102,891			(49,725)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	01/26/2023	01/09/2026	32,631	12,160,817	372.68	402,526		276,971		410,864			(125,555)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	01/26/2023	01/13/2026	17,127	6,404,150	373.92	203,000		139,916		206,126			(63,084)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	01/26/2023	01/16/2026	52,871	19,727,790	373.13	644,377		444,686		656,743			(199,691)				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		51,778		89,638			(47,368)				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		50,434		81,487			(44,785)				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		53,969		82,522			(45,498)				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		4,645		9,409			(386,691)				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		64,186		12,412			(737,027)				03
JAN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/02/2023	01/30/2024	2,801	1,025,843	366.2	25,548		2,070		14,671			(23,479)				03
JAN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/02/2023	01/30/2024	22,830	8,360,450	366.21	207,978		16,847		119,381			(191,131)				03
JAN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/02/2023	01/30/2024	2,715	994,432	366.23	24,709		2,002		14,156			(22,708)				03

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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	2,359	864,191	366.31		21,398		1,788		12,204			(19,610)				03
JAN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/02/2023	01/31/2024	20,811	7,630,177	366.65		185,214		15,477		102,133			(169,736)				03
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		4,419		28,986			(48,466)				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		9,438		61,776			(103,502)				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		1,536		11,006			(16,299)				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		6,333		39,196			(67,214)				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		4,245		3,699			(45,050)				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		596		2,262			(49,044)				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		1,210		2,173			(39,817)				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		2,079		4,788			(62,192)				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		1,621		3,263			(33,323)				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		2,233		2,327			(43,214)				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		3,102		2,623			(46,396)				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		2,598		21,266			(37,156)				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		2,640		1,839			(36,190)				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		3,224		2,412			(42,430)				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		6,769		5,237			(76,797)				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		6,521		53,263			(93,272)				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		1,471		12,213			(20,170)				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		4,581		36,084			(62,793)				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		1,520		12,077			(19,997)				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		22,530		174,669			(296,493)				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		6,303		47,395			(82,942)				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		2,815		21,493			(37,040)				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		12,551		88,656			(147,479)				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		1,914		13,908			(22,491)				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		5,822		41,061			(68,413)				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		62,053		32,672			(31,507)				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		184,574		112,006			(93,426)				03

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 Year-end (b)
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/03/2023	10/10/2025	9,252	3,130,080	338.3	67,901	45,082	18,049		(22,819)							03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/03/2023	10/14/2025	9,280	3,030,110	326.53	110,709	73,656	43,256		(37,054)							03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/03/2023	10/16/2025	16,140	5,255,156	325.59	199,730	133,018	80,194		(66,712)							03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/03/2023	10/17/2025	10,249	3,315,283	323.47	137,282	91,475	58,410		(45,807)							03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/03/2023	10/17/2025	7,725	2,603,214	337	60,318	40,192	16,909		(20,127)							03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/03/2023	10/21/2025	9,042	2,943,850	325.56	112,302	74,982	45,223		(37,320)							03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/03/2023	10/22/2025	9,091	2,992,349	329.15	98,413	65,741	35,758		(32,671)							03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/03/2023	10/24/2025	14,499	4,742,834	327.12	169,963	113,652	65,588		(56,311)							03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/03/2023	10/28/2025	16,381	5,481,735	334.63	142,590	95,538	43,744		(47,052)							03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/03/2023	10/29/2025	7,338	2,435,286	331.89	71,516	47,941	23,988		(23,575)							03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/03/2023	10/30/2025	11,302	3,747,647	331.6	111,511	74,789	37,762		(36,723)							03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/03/2023	10/31/2025	8,572	2,856,716	333.25	79,146	53,108	25,455		(26,038)							03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/03/2023	10/04/2024	14,990	4,864,751	324.54	155,376	71,139	47,129		(84,237)							03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/03/2023	10/10/2024	8,431	2,722,497	322.92	94,712	43,868	31,627		(50,844)							03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/03/2023	10/15/2024	9,046	2,922,404	323.06	101,304	47,363	33,829		(53,941)							03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/03/2023	10/18/2024	8,249	2,685,385	325.53	82,410	38,742	24,240		(43,668)							03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/03/2023	10/25/2024	11,189	3,671,940	328.17	98,784	47,025	25,323		(51,759)							03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/03/2023	10/31/2024	8,265	2,713,902	328.36	72,655	34,948	18,652		(37,707)							03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/03/2023	10/01/2025	11,145	3,617,488	324.57	142,294	94,029	58,429		(48,265)							03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/03/2023	10/03/2025	13,377	4,365,336	326.34	159,844	105,738	62,480		(54,106)							03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/03/2023	10/03/2025	7,544	2,561,509	339.53	52,127	34,482	13,143		(17,645)							03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/03/2023	10/07/2025	13,804	4,459,687	323.07	186,830	123,849	80,072		(62,981)							03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/06/2023	12/30/2025	22,727	6,903,632	303.76	217,954	150,463	115,214		(67,492)							03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/06/2023	01/02/2026	8,952	2,661,146	297.26	110,113	76,112	68,013		(34,001)							03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/06/2023	01/02/2026	37,945	11,537,104	304.05	360,475	249,167	189,237		(111,308)							03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/06/2023	01/05/2026	9,828	2,923,219	297.44	120,294	83,254	74,036		(37,040)							03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/06/2023	01/05/2026	11,475	3,499,572	304.98	105,224	72,824	53,970		(32,399)							03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/06/2023	01/06/2026	7,605	2,266,552	298.04	91,030	63,027	55,345		(28,003)							03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/06/2023	12/27/2024	3,485	1,053,271	302.21	26,801	14,063	12,234		(12,738)							03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2023	01/06/2026	15,175	4,624,772	304.77		140,365		97,186		72,447			(43,179)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2023	12/27/2024	7,723	2,357,132	305.22		50,507		26,501		20,104			(24,005)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2023	01/03/2025	3,560	1,078,472	302.91		26,525		14,045		11,853			(12,480)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2023	01/06/2025	1,652	500,469	303.03		12,255		6,513		5,470			(5,741)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2023	12/26/2025	22,595	6,719,925	297.41		275,657		189,973		169,424			(85,684)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2023	12/26/2025	32,367	9,857,303	304.55		300,364		207,000		155,122			(93,364)				03
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		39,547		33,465			(17,764)				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		77,453		59,504			(34,790)				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		53,186		47,688			(23,857)				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		126,934		268,188			(57,490)				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		179,548		374,737			(80,982)				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		137,328		286,333			(61,600)				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		90,785		189,780			(40,556)				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		99,028		205,475			(43,998)				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		44,063		134,527			(41,643)				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		48,918		149,443			(46,098)				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		72,178		219,365			(67,051)				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		49,093		147,752			(45,477)				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		54,071		160,076			(49,947)				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		35,069		105,725			(32,122)				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		34,261		102,165			(31,120)				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		57,804		171,543			(51,786)				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		63,286		184,324			(56,235)				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		27,798		81,878			(24,501)				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		82,929		176,817			(38,140)				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		76,220		164,258			(35,055)				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		102,807		219,195			(47,018)				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		218,064		457,322			(99,313)				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		8,062		56,966			(72,780)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-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	21,288	7,789,199	365.9		172,857		17,668		120,243			(155,189)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/08/2023	02/07/2024	2,881	1,054,160	365.93		23,334		2,385		16,204			(20,949)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/08/2023	02/07/2024	5,814	2,127,739	365.97		47,035		4,807		32,521			(42,228)				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		6,167		43,994			(62,631)				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		25,084		177,114			(254,758)				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		3,671		23,776			(37,288)				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		3,509		24,597			(35,639)				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		3,392		22,299			(31,501)				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		9,350		61,140			(86,823)				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		7,454		48,824			(69,213)				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		11,355		80,718			(102,511)				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		2,470		17,556			(22,296)				03
JAN 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/09/2023	01/10/2025	8,679	877,891	101.15		27,981		15,076		24,975			(12,905)				03
JAN 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/09/2023	01/24/2025	30,380	3,131,584	103.08		72,730		39,848		57,393			(32,882)				03
FEB 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/09/2023	02/06/2025	35,602	3,691,582	103.69		77,648		43,174		58,737			(34,475)				03
FEB 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/09/2023	02/07/2025	8,245	855,549	103.76		17,777		9,895		13,384			(7,882)				03
JAN 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/09/2023	01/20/2026	45,157	4,632,632	102.59		131,993		92,432		115,309			(39,561)				03
JAN 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/09/2023	01/23/2026	136,191	14,034,504	103.05		374,798		262,778		321,455			(112,021)				03
JAN 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/09/2023	01/27/2026	142,781	14,739,299	103.23		384,367		269,913		327,101			(114,454)				03
JAN 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/09/2023	01/30/2026	452,134	46,777,818	103.46		1,180,975		830,288		995,542			(350,687)				03
FEB 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/09/2023	02/03/2026	104,163	10,840,243	104.07		250,616		176,471		205,815			(74,145)				03
FEB 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/09/2023	02/02/2026	51,997	5,417,075	104.18		123,182		86,704		100,629			(36,477)				03
FEB 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/09/2023	02/06/2026	232,565	24,133,268	103.77		583,506		411,350		485,948			(172,156)				03
JAN 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	02/10/2023	01/27/2026	16,869	5,008,178	296.89		134,031		94,120		26,091			(39,911)				03
JAN 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	02/10/2023	01/30/2026	138,368	41,157,672	297.45		1,070,134		752,361		203,323			(317,773)				03
FEB 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	02/10/2023	02/02/2026	23,908	7,136,840	298.51		175,319		123,403		31,715			(51,917)				03
FEB 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	02/10/2023	02/03/2026	33,566	9,968,725	296.99		266,162		187,417		52,020			(78,745)				03
FEB 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	02/10/2023	02/06/2026	115,680	34,320,088	296.68		933,095		657,798		185,793			(275,297)				03
FEB 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFBMT61CT2L1QCEMIK50	02/10/2023	02/09/2026	20,487	6,060,342	295.81		172,778		121,943		36,014			(50,836)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/10/2023	01/24/2025	8,876	2,636,725	297.06	57,230		31,356		4,787			(25,874)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/10/2023	01/30/2025	6,358	1,888,473	297.04	41,217		22,738		3,538			(18,479)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/10/2023	01/31/2025	14,326	4,266,859	297.83	88,387		48,816		7,055			(39,571)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/10/2023	02/06/2025	10,867	3,224,488	296.73	72,178		40,132		6,555			(32,046)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/10/2023	02/07/2025	8,775	2,600,663	296.38	59,603		33,177		5,614			(26,426)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/10/2023	01/12/2026	8,301	2,481,229	298.9	59,058		41,224		10,160			(17,834)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/10/2023	01/23/2026	15,968	4,750,033	297.48	122,913		86,176		23,104			(36,737)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/15/2023	02/08/2024	7,629	2,788,633	365.51	60,883		6,499		45,594			(54,384)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/15/2023	02/09/2024	8,000	2,918,553	364.8	66,563		7,272		52,581			(59,292)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/15/2023	02/09/2024	31,024	11,321,603	364.93	256,259		27,995		200,573			(228,264)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/15/2023	02/09/2024	7,821	2,858,547	365.48	62,571		6,835		47,081			(55,735)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/15/2023	02/09/2024	10,587	3,868,008	365.37	85,222		9,310		64,659			(75,912)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/15/2023	02/12/2024	7,763	2,831,645	364.78	64,895		7,571		51,564			(57,324)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/15/2023	02/12/2024	10,888	3,973,075	364.9	90,480		10,556		71,258			(79,924)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/15/2023	02/12/2024	9,312	3,398,024	364.91	77,289		9,017		60,867			(68,272)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/15/2023	02/13/2024	12,068	4,408,766	365.32	97,994		11,672		75,124			(86,322)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/15/2023	02/13/2024	7,644	2,791,654	365.21	62,451		7,439		48,253			(55,012)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/15/2023	02/14/2024	7,634	2,788,169	365.25	62,290		7,571		48,085			(54,719)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/15/2023	02/14/2024	8,166	2,983,531	365.37	66,224		8,049		50,661			(58,175)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/15/2023	02/14/2024	13,436	4,908,420	365.33	109,231		13,277		83,780			(95,955)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/14/2023	01/24/2025	1,996	743,196	372.3	19,026		10,468		20,034			(8,558)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/14/2023	02/06/2025	7,742	2,893,104	373.69	70,174		39,181		73,239			(30,994)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/14/2023	02/13/2025	5,236	1,947,553	371.95	51,336		28,881		54,499			(22,455)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/14/2023	01/20/2026	7,680	2,864,105	372.91	87,124		61,183		96,427			(25,942)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/14/2023	01/23/2026	9,796	3,660,405	373.68	108,355		76,182		119,602			(32,173)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/14/2023	01/26/2026	11,972	4,486,436	374.75	127,778		89,944		140,545			(37,834)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/14/2023	01/27/2026	9,648	3,607,517	373.92	106,033		74,667		116,993			(31,366)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/14/2023	01/30/2026	40,902	15,310,917	374.33	443,805		312,887		488,984			(130,918)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/14/2023	02/02/2026	11,771	4,442,432	377.4		114,828		81,049		125,085			(33,779)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/14/2023	02/03/2026	17,943	6,732,636	375.22		189,114		133,533		207,785			(55,581)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/14/2023	02/06/2026	44,418	16,598,156	373.68		494,445		349,529		546,340			(144,916)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/14/2023	02/10/2026	15,979	5,951,356	372.46		185,737		131,500		206,177			(54,237)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/14/2023	02/13/2026	10,702	3,992,884	373.09		121,932		86,425		135,058			(35,508)				03
FEB 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	02/16/2023	02/15/2024	76,406	24,920,708	326.16		538,724		67,528		28,716			(471,196)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	02/16/2023	02/14/2025	8,698	2,836,897	326.16		87,056		49,300		30,735			(37,756)				03
FEB 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2023	02/15/2024	133,706	48,846,981	365.33		1,112,438		139,442		835,870			(972,996)				03
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		128,036		207,816			(98,057)				03
FEB 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	USA	02/16/2023	02/15/2024	8,183,928	8,183,928	4,147.6		298,713		37,443		572,854			(261,270)				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		419,818		6,422,911			(2,929,394)				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		28,169		456,631			(196,557)				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		503,991		8,454,483			(3,516,736)				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		41,321		700,942			(288,325)				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		69,076		1,184,379			(482,000)				03
FEB 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	USA	02/16/2023	02/15/2024	17,651,643	17,651,643	4,147.6		822,567		103,107		1,851,310			(719,460)				03
FEB 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	USA	02/16/2023	02/15/2024	17,808,727	17,808,727	4,147.6		910,026		114,070		2,100,912			(795,956)				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		39,946		109,778			(32,328)				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		40,207		110,062			(32,207)				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		39,704		107,511			(31,246)				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		102,101		274,074			(78,194)				03
FEB 24 Global H-Factor Index	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		23,682		20,423			(164,720)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/17/2023	02/15/2024	55,432	12,786,576	230.67		218,403		27,453		338,753			(190,950)				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		389,666		496,215			(158,508)				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		78,228		99,292			(31,697)				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		110,252		141,470			(44,616)				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		503,112		645,934			(202,805)				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		63,204		81,259			(25,347)				03

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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 Year-end (b)
JAN 25 JPMorgan MOZA1C2 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		12,603		21,754			(10,109)				03
FEB 25 JPMorgan MOZA1C2 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		35,072		57,964			(27,220)				03
FEB 25 JPMorgan MOZA1C2 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		35,619		59,917			(27,373)				03
FEB 25 JPMorgan MOZA1C2 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		59,665		100,529			(45,403)				03
JAN 26 JPMorgan MOZA1C2 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		73,231		94,502			(30,343)				03
JAN 26 JPMorgan MOZA1C2 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		78,671		100,806			(32,425)				03
JAN 26 JPMorgan MOZA1C2 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		373,614		470,766			(153,378)				03
FEB 26 JPMorgan MOZA1C2 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		74,312		91,839			(30,387)				03
FEB 26 JPMorgan MOZA1C2 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		150,156		191,091			(61,320)				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		166,949		6,514,313			(1,157,512)				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		275,531		8,903,414			(1,910,350)				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		12,346		365,514			(85,598)				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		12,729		360,544			(88,251)				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		28,998		814,502			(201,053)				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		14,778		401,867			(102,464)				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		4,091		100,187			(28,367)				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		11,343		269,598			(78,645)				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		16,656		554,391			(115,481)				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		63,009		1,056,729			(436,866)				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		15,452		49,357			(11,759)				03
FEB 24 JPMorgan MOZA1C2 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		12,327		83,981			(85,193)				03
FEB 24 JPMorgan MOZA1C2 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		6,893		46,975			(46,601)				03
FEB 24 JPMorgan MOZA1C2 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		28,039		187,241			(189,565)				03
FEB 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/22/2023	02/16/2024	8,422	3,075,960	365.25		63,077		8,128		53,334			(54,950)				03
FEB 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/22/2023	02/16/2024	7,627	2,784,897	365.15		57,429		7,400		48,904			(50,029)				03
FEB 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/22/2023	02/20/2024	7,591	2,769,784	364.9		58,371		8,085		50,734			(50,287)				03
FEB 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/22/2023	02/20/2024	8,499	3,102,592	365.04		64,850		8,982		55,867			(55,868)				03
FEB 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/22/2023	02/20/2024	12,127	4,426,837	365.05		92,405		12,799		79,615			(79,607)				03

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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 Year-end (b)
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/22/2023	02/21/2024	7,436	2,708,757	364.28		59,339		8,360		53,533			(50,979)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/22/2023	02/21/2024	9,021	3,285,773	364.24		72,167		10,167		65,238			(62,000)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/22/2023	02/21/2024	9,706	3,536,056	364.33		77,257		10,884		69,478			(66,373)				03
JAN 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/22/2023	01/31/2025	16,632	3,185,240	191.51		62,870		35,214		58,959			(27,656)				03
FEB 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/22/2023	02/21/2025	42,467	8,039,022	189.3		195,349		111,896		198,829			(83,453)				03
JAN 24 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/22/2023	01/30/2024	2,747	523,277	190.48		10,219		872		3,202			(9,348)				03
FEB 24 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/22/2023	02/16/2024	4,975	937,058	188.37		22,087		2,846		13,613			(19,241)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2023	02/07/2025	31,704	3,277,241	103.37		72,951		41,175		56,597			(31,776)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2023	02/14/2025	28,512	2,951,802	103.53		64,123		36,464		49,299			(27,659)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2023	01/27/2026	19,293	1,980,207	102.64		56,026		39,711		48,968			(16,315)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2023	02/06/2026	96,590	10,027,009	103.81		240,606		171,192		200,374			(69,414)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2023	02/09/2026	104,100	10,798,266	103.73		262,331		186,860		219,433			(75,472)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2023	02/10/2026	137,622	14,246,633	103.52		356,992		254,381		301,322			(102,610)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2023	02/13/2026	494,966	51,362,622	103.77		1,241,870		885,905		1,037,575			(355,964)				03
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		201,524		239,593			(80,558)				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		158,786		310,922			(67,899)				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		87,371		173,656			(37,361)				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		341,673		675,964			(144,746)				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		106,096		208,016			(44,709)				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		80,274		159,749			(33,827)				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		113,070		219,488			(47,460)				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		81,490		161,102			(34,204)				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		71,428		141,013			(29,824)				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		310,899		613,352			(129,305)				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		131,966		260,610			(54,672)				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		94,197		184,208			(38,823)				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		79,861		216,850			(66,691)				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		46,647		127,847			(38,253)				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		42,561		113,644			(33,690)				03

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FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPU8MPR08K5P83	.02/14/2023	.02/13/2025	65	277,619	4,246.24		34,440	19,349		51,323			(15,091)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPU8MPR08K5P83	.02/14/2023	.01/13/2026	198	807,079	4,078.63	.....	.....150,147	105,047	.....	.....207,420	.....	.....	.....(45,101)	.....	.....	.....	03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEA76	.02/23/2023	.02/14/2025	109	448,641	4,119.37	.....	.....55,055	31,438	.....	.....96,577	.....	.....	.....(23,617)	.....	.....	.....	03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEA76	.02/23/2023	.02/08/2024	1,604	6,588,782	4,107.31	.....	.....302,513	33,224	.....	.....1,093,921	.....	.....	.....(269,289)	.....	.....	.....	03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEA76	.02/23/2023	.02/09/2024	980	3,990,611	4,071.18	.....	.....137,572	15,462	.....	.....703,867	.....	.....	.....(122,110)	.....	.....	.....	03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEA76	.02/23/2023	.02/13/2024	1,019	4,140,775	4,062.73	.....	.....200,102	24,514	.....	.....742,772	.....	.....	.....(175,588)	.....	.....	.....	03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEA76	.02/23/2023	.01/19/2024	522	2,010,605	3,849.89	.....	.....154,701	8,542	.....	.....484,355	.....	.....	.....(146,159)	.....	.....	.....	03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEA76	.02/23/2023	.02/14/2024	1,302	5,359,392	4,115.17	.....	.....259,962	32,495	.....	.....882,727	.....	.....	.....(227,467)	.....	.....	.....	03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEA76	.02/23/2023	.01/26/2024	1,433	5,737,706	4,004.01	.....	.....284,019	21,323	.....	.....1,113,872	.....	.....	.....(262,696)	.....	.....	.....	03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEA76	.02/23/2023	.02/16/2024	2,537	10,337,759	4,075.6	.....	.....292,636	38,026	.....	.....1,819,720	.....	.....	.....(254,610)	.....	.....	.....	03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEA76	.02/23/2023	.01/29/2024	1,880	7,597,521	4,040.59	.....	.....382,773	31,898	.....	.....1,396,556	.....	.....	.....(350,875)	.....	.....	.....	03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEA76	.02/23/2023	.02/16/2024	1,328	5,430,528	4,089.9	.....	.....266,912	34,684	.....	.....933,950	.....	.....	.....(232,229)	.....	.....	.....	03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEA76	.02/23/2023	.01/30/2024	919	3,669,409	3,992.22	.....	.....207,018	17,815	.....	.....727,232	.....	.....	.....(189,203)	.....	.....	.....	03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEA76	.02/23/2023	.02/22/2024	1,928	7,676,181	3,980.41	.....	.....366,972	53,007	.....	.....1,569,785	.....	.....	.....(313,965)	.....	.....	.....	03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEA76	.02/23/2023	.02/01/2024	811	3,282,037	4,047.55	.....	.....161,606	14,778	.....	.....597,749	.....	.....	.....(146,828)	.....	.....	.....	03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEA76	.02/23/2023	.02/02/2024	1,040	4,298,575	4,134.08	.....	.....102,835	9,679	.....	.....678,078	.....	.....	.....(93,157)	.....	.....	.....	03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEA76	.02/23/2023	.02/02/2024	1,336	5,520,247	4,132.2	.....	.....264,898	24,932	.....	.....873,668	.....	.....	.....(239,966)	.....	.....	.....	03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEA76	.02/23/2023	.02/06/2024	936	3,821,358	4,083.04	.....	.....185,001	19,361	.....	.....659,786	.....	.....	.....(165,641)	.....	.....	.....	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	38,138	.....	.....73,570	.....	.....	.....(29,220)	.....	.....	.....	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	127,636	.....	.....254,564	.....	.....	.....(94,273)	.....	.....	.....	03
FEB 24 ABGAVL Index	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	2,054	.....	.....20,420	.....	.....	.....(16,648)	.....	.....	.....	03
FEB 24 ABGAVL Index	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	1,913	.....	.....18,205	.....	.....	.....(11,332)	.....	.....	.....	03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	.02/24/2023	.02/17/2026	25,815	7,669,586	297.1	.....	.....178,111	127,714	.....	.....40,517	.....	.....	.....(50,396)	.....	.....	.....	03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	.02/24/2023	.02/20/2026	101,219	29,848,326	294.89	.....	.....784,279	562,980	.....	.....197,585	.....	.....	.....(221,299)	.....	.....	.....	03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	.02/24/2023	.02/23/2026	23,112	6,812,994	294.78	.....	.....180,293	129,560	.....	.....45,795	.....	.....	.....(50,733)	.....	.....	.....	03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	.02/24/2023	.02/07/2025	7,150	2,108,024	294.81	.....	.....45,596	25,881	.....	.....5,806	.....	.....	.....(19,716)	.....	.....	.....	03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	.02/24/2023	.02/13/2025	11,915	3,530,749	296.34	.....	.....69,125	39,486	.....	.....7,867	.....	.....	.....(29,639)	.....	.....	.....	03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
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	117,114	23,248					(87,692)				03
FEB 25 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	85,403	20,808					(62,875)				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	34,322	10,537					(13,864)				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	82,593	26,639					(33,059)				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	41,425	14,127					(16,516)				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	237,722	75,273					(94,657)				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	1,009,024	332,353					(400,220)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/27/2023	01/16/2026	48,164	14,471,316	300.46	473,932	336,078	305,161					(137,855)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/27/2023	01/16/2026	36,667	11,204,253	305.57	293,334	208,011	167,569					(85,323)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/27/2023	01/20/2026	15,396	4,678,222	303.86	132,405	94,038	79,044					(38,367)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/27/2023	01/20/2026	6,632	2,035,964	307.01	50,069	35,560	27,621					(14,508)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/27/2023	01/23/2026	44,023	13,398,424	304.35	371,555	264,193	219,510					(107,361)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/27/2023	01/23/2026	26,003	8,006,324	307.9	189,302	134,603	102,210					(54,699)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/27/2023	01/26/2026	11,468	3,474,843	303.01	102,407	72,900	62,496					(29,507)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/27/2023	01/27/2026	6,840	2,086,714	305.08	56,156	39,990	32,643					(16,165)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/27/2023	01/27/2026	6,294	1,940,391	308.28	45,193	32,183	24,211					(13,009)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/27/2023	01/09/2025	5,348	1,621,633	303.22	33,960	18,678	17,496					(15,282)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/27/2023	01/10/2025	5,574	1,689,923	303.19	35,505	19,551	18,325					(15,954)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/27/2023	01/17/2025	5,757	1,750,489	304.06	35,176	19,531	17,662					(15,645)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/27/2023	01/27/2025	5,376	1,635,827	304.26	32,742	18,388	16,530					(14,354)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/27/2023	01/09/2026	65,854	19,860,944	301.59	617,712	436,831	386,992					(180,880)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/27/2023	01/09/2026	24,598	7,504,813	305.1	199,981	141,422	115,205					(58,559)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/27/2023	01/12/2026	6,968	2,108,286	302.55	62,994	44,601	38,642					(18,393)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/27/2023	01/13/2026	20,058	6,034,506	300.85	194,163	137,525	123,829					(56,639)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/27/2023	01/13/2026	11,248	3,429,971	304.94	92,234	65,329	53,459					(26,905)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	05/23/2024	486	2,071,013	4,263.45	139,612	44,564	293,915					(95,049)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	05/31/2024	413	1,832,756	4,438.74	84,777	28,073	189,495					(56,704)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	06/11/2024	482	2,125,775	4,408.4	108,275	37,560	237,964					(70,715)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	06/24/2024	530	2,185,786	4,124.28	201,938	73,623			398,739			(128,315)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	06/28/2024	646	2,723,771	4,215.32	215,417	79,669			434,895			(135,748)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	07/08/2024	489	2,069,400	4,234.76	159,800	61,138			323,855			(98,662)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	07/17/2024	488	2,026,648	4,151.01	185,161	72,887			362,504			(112,275)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	07/22/2024	446	1,941,233	4,350.98	122,672	49,020			255,355			(73,651)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	07/26/2024	522	2,290,362	4,390.19	135,856	54,926			282,916			(80,930)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	08/02/2024	434	1,941,224	4,470.91	98,196	40,489			209,269			(57,707)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	08/07/2024	412	1,861,699	4,517.48	85,748	35,837			185,165			(49,910)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	08/14/2024	502	2,326,645	4,631.06	83,730	35,636			185,324			(48,093)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	08/21/2024	432	1,998,253	4,626.87	74,115	32,098			163,118			(42,017)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	03/08/2024	514	2,371,634	4,615.42	48,996	8,824			119,852			(40,171)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	08/29/2024	612	2,733,440	4,463.78	149,067	65,797			311,126			(83,270)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	08/30/2024	15	69,626	4,538.85	3,239	1,433			6,910			(1,806)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	03/07/2025	665	3,121,146	4,694.37	157,308	92,119			310,131			(65,189)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	03/22/2024	464	2,164,138	4,665.8	40,789	8,559			97,035			(32,230)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	04/01/2024	381	1,856,211	4,876.04	18,086	4,156			34,446			(13,930)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	03/14/2025	423	1,862,061	4,399.02	156,778	92,421			288,528			(64,357)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	04/11/2024	530	2,559,909	4,830.29	31,358	7,801			64,824			(23,557)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	03/21/2025	510	2,470,821	4,848.93	96,419	57,209			191,033			(39,210)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	04/19/2024	501	2,391,300	4,777.44	36,479	9,604			79,950			(26,875)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	03/31/2025	438	2,172,314	4,963.36	69,279	41,476			137,245			(27,803)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	04/26/2024	426	1,980,298	4,654.05	45,865	12,637			108,063			(33,227)				03
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	43,770			142,890			(29,085)				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	29,879			241,480			(74,698)				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	65,102			205,530			(42,247)				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	41,443			302,144			(95,038)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	..... 86,067	.....	..... 258,956	.....	..... (54,803)	.....	.....	..... 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	.....	.....	..... 35,671	.....	..... 252,400	.....	..... (79,413)	.....	.....	..... 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	.....	.....	..... 106,035	.....	..... 318,561	.....	..... (66,682)	.....	.....	..... 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	.....	.....	..... 135,183	.....	..... 400,926	.....	..... (83,973)	.....	.....	..... 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	.....	.....	..... 204,644	.....	..... 578,517	.....	..... (125,334)	.....	.....	..... 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	.....	.....	..... 199,699	.....	..... 553,894	.....	..... (120,610)	.....	.....	..... 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	.....	.....	..... 144,851	.....	..... 400,537	.....	..... (86,967)	.....	.....	..... 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	.....	.....	..... 92,128	.....	..... 268,870	.....	..... (54,561)	.....	.....	..... 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	.....	.....	..... 141,496	.....	..... 402,566	.....	..... (82,675)	.....	.....	..... 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	.....	.....	..... 254,473	.....	..... 683,906	.....	..... (146,719)	.....	.....	..... 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	.....	.....	..... 200,455	.....	..... 516,252	.....	..... (114,492)	.....	.....	..... 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	.....	.....	..... 173,603	.....	..... 460,206	.....	..... (97,512)	.....	.....	..... 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	.....	.....	..... 209,541	.....	..... 553,246	.....	..... (116,412)	.....	.....	..... 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	.....	.....	..... 173,278	.....	..... 451,687	.....	..... (94,883)	.....	.....	..... 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	 4,285.03	.....	..... 268,432	.....	.....	..... 174,650	.....	..... 459,287	.....	..... (93,782)	.....	.....	..... 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	.....	.....	..... 128,730	.....	..... 339,970	.....	..... (68,402)	.....	.....	..... 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	.....	.....	..... 115,676	.....	..... 314,207	.....	..... (61,040)	.....	.....	..... 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	.....	.....	..... 115,011	.....	..... 312,061	.....	..... (59,963)	.....	.....	..... 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	.....	.....	..... 100,777	.....	..... 272,612	.....	..... (51,921)	.....	.....	..... 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	.....	.....	..... 194,677	.....	..... 513,825	.....	..... (97,981)	.....	.....	..... 03
FEB 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.03/01/2023	.02/07/2024	 1,410	 898,425	 637.33	.....	..... 28,179	.....	.....	..... 3,058	.....	..... 50,976	.....	..... (25,122)	.....	.....	..... 03
FEB 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.03/01/2023	.02/15/2024	 1,186	 753,599	 635.15	.....	..... 24,181	.....	.....	..... 3,118	.....	..... 42,339	.....	..... (21,063)	.....	.....	..... 03
FEB 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.03/01/2023	.02/28/2024	 2,480	 1,560,838	 629.37	.....	..... 55,329	.....	.....	..... 8,865	.....	..... 92,304	.....	..... (46,464)	.....	.....	..... 03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.03/01/2023	.02/22/2024	 7,398	 2,688,097	 363.07	.....	..... 61,110	.....	.....	..... 8,926	.....	..... 60,825	.....	..... (52,184)	.....	.....	..... 03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.03/01/2023	.02/23/2024	 7,521	 2,726,816	 362.58	.....	..... 64,000	.....	.....	..... 9,501	.....	..... 65,092	.....	..... (54,499)	.....	.....	..... 03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.03/01/2023	.02/23/2024	 31,646	 11,471,679	 362.5	.....	..... 270,257	.....	.....	..... 40,122	.....	..... 276,099	.....	..... (230,135)	.....	.....	..... 03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.03/01/2023	.02/23/2024	 8,946	 3,251,373	 363.45		 72,372			 10,744		 70,790		 (61,628)			 03

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FEB 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/01/2023	02/23/2024	12,535	4,553,106	363.23		102,787		15,260		101,516			(87,528)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/01/2023	02/26/2024	7,408	2,683,148	362.22		64,519		10,036		66,701			(54,483)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/01/2023	02/26/2024	8,019	2,906,672	362.46		68,966		10,728		70,542			(58,238)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/01/2023	02/26/2024	9,592	3,477,154	362.5		82,301		12,802		84,047			(69,498)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/01/2023	02/27/2024	7,955	2,888,117	363.06		66,185		10,450		66,001			(55,735)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/01/2023	02/27/2024	20,789	7,547,246	363.04		173,173		27,343		172,834			(145,830)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/01/2023	02/27/2024	9,913	3,599,986	363.15		82,081		12,960		81,498			(69,121)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/01/2023	02/28/2024	20,028	7,272,855	363.14		166,030		26,601		165,080			(139,428)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/01/2023	02/28/2024	8,225	2,986,946	363.14		68,188		10,925		67,798			(57,263)				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/01/2023	02/28/2024	9,321	3,385,208	363.18		77,085		12,351		76,517			(64,734)				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		43,763		171,402			(33,433)				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		30,713		120,000			(23,345)				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		40,884		158,071			(30,536)				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		37,859		143,338			(27,930)				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		40,893		152,679			(29,660)				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		53,262		195,239			(38,081)				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		38,766		141,621			(27,520)				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		39		1			(2,935)				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		153		133			(3,065)				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		740		11,344			(9,281)				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		755		9,275			(6,496)				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		1,009		11,571			(7,230)				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		2,875		48,833			(16,325)				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		1,134		15,199			(5,784)				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		24,192		122,383			(27,899)				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		45,147		226,461			(50,897)				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		30,077		146,471			(33,530)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	10/01/2024	402	1,846,553	4,598.22		75,762		36,102		173,084			(39,660)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/02/2023	10/04/2024	427	1,962,345	4,598.78		81,322		38,973		184,654			(42,350)				03

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OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/02/2023	10/11/2024	469	2,232,525	4,762.11	64,963		31,538		152,038			(33,425)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/02/2023	10/18/2024	663	3,218,519	4,851.99	77,153		37,925		182,021			(39,228)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/02/2023	10/23/2024	612	3,025,683	4,942.23	58,742		29,125		139,102			(29,617)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/02/2023	10/25/2024	375	1,881,182	5,014.48	30,804		15,325		71,592			(15,479)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/02/2023	10/29/2024	446	2,205,607	4,949.19	43,045		21,558		101,753			(21,487)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/02/2023	11/01/2024	369	1,816,926	4,924.32	38,380		19,317		90,146			(19,063)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/02/2023	11/08/2024	574	2,929,278	5,102.56	40,605		20,667		91,670			(19,938)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/02/2023	11/13/2024	304	1,513,556	4,977.82	29,099		14,926		68,478			(14,173)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/02/2023	11/19/2024	473	2,396,311	5,064.59	37,795		19,564		88,047			(18,231)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/02/2023	11/26/2024	422	2,127,110	5,044.73	36,275		18,971		84,653			(17,304)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/02/2023	11/29/2024	427	2,135,687	5,006.65	40,354		21,195		94,657			(19,158)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/02/2023	12/06/2024	547	2,723,234	4,979.4	56,249		29,835		131,633			(26,413)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/02/2023	12/10/2024	276	1,393,030	5,040.27	25,098		13,386		58,509			(11,712)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/02/2023	12/13/2024	461	2,364,356	5,127.42	35,064		18,776		79,148			(16,287)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/02/2023	12/17/2024	333	1,679,231	5,038.65	31,104		16,745		72,265			(14,359)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/02/2023	12/20/2024	432	2,198,492	5,092.52	36,389		19,667		82,908			(16,722)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/02/2023	12/27/2024	566	2,938,857	5,195.08	39,062		21,301		84,813			(17,761)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/02/2023	01/03/2025	409	2,021,380	4,945.15	49,256		27,094		113,065			(22,161)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/02/2023	01/10/2025	539	2,741,966	5,083.74	49,675		27,556		112,040			(22,119)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/02/2023	01/15/2025	307	1,584,565	5,166.16	24,016		13,401		52,744			(10,615)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/02/2023	01/17/2025	322	1,545,192	4,804.85	53,172		29,739		118,115			(23,433)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/02/2023	01/28/2025	350	1,676,501	4,796.17	60,091		34,029		132,562			(26,063)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/03/2023	11/06/2025	8,335	2,800,253	335.97	54,101		37,454		20,384			(16,646)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/03/2023	11/07/2025	14,275	4,714,319	330.25	119,360		82,671		52,945			(36,688)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/03/2023	11/10/2025	12,383	4,167,726	336.57	78,476		54,428		29,115			(24,048)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/03/2023	11/13/2025	12,561	4,220,648	336.01	81,861		56,852		30,948			(25,008)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/03/2023	11/14/2025	11,558	3,849,157	333.03	86,109		59,830		35,515			(26,279)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/03/2023	11/17/2025	6,699	2,287,200	341.42	34,037		23,681		10,891			(10,356)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/03/2023	11/19/2025	14,322	4,782,969	333.95	102,861		71,628		41,451			(31,233)				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	11/20/2025	11,560	3,889,005	336.42	74,377		51,816		27,904			(22,561)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	11/21/2025	13,236	4,374,525	330.51	110,486		77,006		48,972			(33,481)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	11/25/2025	12,564	4,245,723	337.94	75,716		52,864		27,232			(22,852)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	11/28/2025	18,378	6,131,048	333.6	134,941		94,337		55,183			(40,604)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	12/02/2025	12,288	4,139,699	336.88	78,193		54,759		29,174			(23,435)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	12/04/2025	20,095	6,783,174	337.56	124,213		87,061		45,458			(37,153)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	12/05/2025	20,371	6,793,134	333.47	151,204		106,024		62,284			(45,181)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	11/05/2024	9,027	2,963,612	328.29	61,016		30,959		20,832			(30,057)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	11/08/2024	10,611	3,502,827	330.12	64,985		33,130		20,239			(31,855)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	11/15/2024	10,726	3,556,857	331.62	60,836		31,352		17,699			(29,484)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	11/22/2024	8,832	2,947,107	333.67	44,891		23,378		11,809			(21,513)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	11/27/2024	10,065	3,347,557	332.58	54,853		28,774		15,533			(26,079)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	12/04/2024	14,293	4,750,624	332.38	79,464		42,098		23,108			(37,365)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	12/06/2024	5,070	1,678,729	331.12	30,334		16,115		9,465			(14,219)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	10/31/2025	7,409	2,460,214	332.04	57,073		39,403		24,019			(17,670)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	11/04/2025	8,278	2,761,244	333.55	59,826		41,380		24,181			(18,446)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/06/2023	04/05/2024	486	2,041,495	4,200.52	159,756		38,520		305,754			(121,236)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/06/2023	04/12/2024	438	1,876,296	4,286.62	124,852		31,758		242,588			(93,094)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/06/2023	04/23/2024	589	2,656,343	4,506.86	109,175		29,944		217,692			(79,231)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/06/2023	05/02/2024	494	2,173,606	4,397.43	119,445		34,614		232,672			(84,832)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/06/2023	05/10/2024	508	2,245,340	4,421.44	118,944		36,044		231,796			(82,900)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/06/2023	05/17/2024	467	2,049,110	4,387.44	118,838		37,341		229,510			(81,497)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/06/2023	05/29/2024	425	1,841,789	4,329.14	124,186		41,303		234,662			(82,883)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/06/2023	06/07/2024	568	2,584,736	4,546.91	109,110		37,723		213,881			(71,387)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/06/2023	06/18/2024	549	2,470,884	4,500.29	119,945		43,314		232,342			(76,632)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/06/2023	06/25/2024	592	2,688,714	4,544.28	120,221		44,545		233,092			(75,676)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/06/2023	07/02/2024	522	2,455,740	4,701.96	75,720		28,749		147,138			(46,972)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/06/2023	07/09/2024	427	1,992,522	4,664.58	69,375		26,956		134,350			(42,420)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/06/2023	07/17/2024	614	2,905,803	4,734.12	87,025		34,670		167,050			(52,355)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/06/2023	07/22/2024	365	1,676,343	4,586.94	73,311		29,646		139,960			(43,665)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/06/2023	07/26/2024	647	2,959,204	4,575.64	134,332		54,954		255,190			(79,378)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/06/2023	08/06/2024	719	3,394,761	4,719.14	113,414		47,823		215,366			(65,592)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/06/2023	08/09/2024	582	2,790,791	4,791.88	78,059		33,175		147,727			(44,884)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/06/2023	08/15/2024	499	2,385,451	4,782.38	69,722		30,089		131,995			(39,633)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/06/2023	08/19/2024	473	2,287,059	4,830.93	59,802		26,065		112,904			(33,738)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/06/2023	08/23/2024	570	2,689,744	4,717.69	94,632		41,645		179,324			(52,987)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/06/2023	08/28/2024	483	2,336,817	4,838.43	62,009		27,610		116,584			(34,398)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/06/2023	09/04/2024	446	2,205,787	4,945.71	45,438		20,556		83,294			(24,883)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/06/2023	09/13/2024	857	4,114,546	4,802	125,724		57,992		236,470			(67,732)				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		87,647		297,907			(63,705)				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		1,047		23,544			(9,751)				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		164,505		553,548			(117,560)				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		1,609		26,473			(10,424)				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		30,863		303,123			(124,284)				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		3,328		45,246			(16,530)				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		1,622		280,047			(120,460)				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		3,623		263,727			(107,604)				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		5,135		223,746			(84,732)				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		9,986		312,878			(118,631)				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		15,803		372,565			(151,402)				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		10,645		226,936			(83,202)				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		8,884		161,948			(58,631)				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		13,311		215,515			(76,029)				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		21,890		286,638			(116,094)				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		20,834		263,987			(103,127)				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		26,190		322,495			(116,097)				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		28,729		307,594			(115,304)				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		21,725		244,572			(82,721)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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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 Year-end (b)
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	03/08/2023	03/22/2024	325	1,362,247	4,190.37	89,748		19,232		204,415			(70,516)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	03/08/2023	03/25/2024	280	1,238,551	4,420.24	46,575		10,268		117,333			(36,306)				03
MAR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	03/08/2023	03/28/2024	450	1,910,957	4,249.31	112,153		25,410		259,784			(86,743)				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		43,639		254,364			(216,013)				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		11,173		66,209			(55,307)				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		18,952		112,671			(93,814)				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		9,904		54,232			(46,691)				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		10,335		56,135			(48,721)				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		12,812		68,575			(59,456)				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		11,160		59,731			(51,788)				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		22,327		119,228			(102,017)				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		12,727		67,800			(59,061)				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		11,536		61,768			(52,709)				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		18,087		100,574			(81,392)				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		3,350		6,867			(18,771)				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		14,739		27,809			(82,592)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	02/27/2024	4,893	1,454,665	297.32	34,982		5,633		10,636			(29,349)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	02/28/2024	4,244	1,261,248	297.19	30,641		5,006		9,566			(25,635)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/01/2024	3,161	940,284	297.48	22,410		3,766		6,820			(18,644)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/01/2024	8,090	2,410,844	298.01	55,334		9,300		15,583			(46,034)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/07/2024	6,206	1,851,093	298.27	41,953		7,628		11,968			(34,325)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	02/02/2024	5,239	1,571,832	300.04	29,756		2,894		3,547			(26,862)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	02/02/2024	3,499	1,050,546	300.27	19,523		1,899		2,179			(17,624)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	02/07/2024	4,958	1,483,775	299.29	29,994		3,323		4,911			(26,671)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	02/09/2024	3,112	930,049	298.88	19,449		2,257		3,631			(17,191)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	02/09/2024	6,031	1,806,665	299.57	35,823		4,158		5,719			(31,665)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	02/13/2024	3,280	982,017	299.37	19,911		2,518		3,579			(17,393)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	02/14/2024	7,284	2,180,711	299.38	44,214		5,705		8,071			(38,509)				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	02/16/2024	9,603	2,870,402	298.9	60,500		8,114		12,558			(52,387)				03

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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		6,060		8,432			(35,288)				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		10,296		60,802			(50,967)				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		12,506		110,931			(31,696)				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		10,478		83,480			(23,163)				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		11,713		88,027			(23,914)				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		16,122		109,651			(28,727)				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		15,026		93,046			(23,750)				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		9,607		55,426			(13,846)				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		8,635		46,873			(11,862)				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		7,884		39,963			(10,302)				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		7,484		36,672			(9,363)				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		9,345		44,165			(10,859)				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		15,749		74,955			(17,808)				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		14,222		68,346			(15,899)				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		17,163		80,482			(18,216)				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		15,557		71,170			(15,717)				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		8,777		35,591			(8,573)				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		8,665		34,902			(8,165)				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		9,689		37,385			(8,738)				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		10,607		40,799			(8,910)				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		16,938		68,672			(13,795)				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		11,411		41,028			(8,875)				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		18,790		71,626			(14,201)				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		8		3			(606)				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		21,938		82,209			(16,165)				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		139		736			(1,046)				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		36,127		129,523			(25,655)				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		2,891		37,281			(11,484)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	02/28/2025	347	1,665,961	4,806.58		64,856		38,299		135,017			(26,557)				03

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MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/09/2023	03/14/2025	470	2,197,851	4,680.66		111,694		66,833		225,150			(44,861)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/09/2023	02/21/2025	41,407	4,274,402	103.23		89,480		52,554		77,385			(36,926)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/09/2023	02/28/2025	32,376	3,333,416	102.96		73,558		43,499		64,768			(30,059)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/09/2023	03/07/2025	28,292	2,931,340	103.61		57,829		34,426		48,965			(23,403)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/09/2023	02/13/2026	52,605	5,451,417	103.63		125,515		91,048		113,070			(34,467)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/09/2023	02/20/2026	413,838	42,857,062	103.56		999,419		726,765		903,528			(272,653)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/09/2023	02/24/2026	80,052	8,246,153	103.01		208,936		152,147		192,691			(56,789)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/09/2023	02/27/2026	363,537	37,487,968	103.12		935,745		682,116		859,534			(253,629)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/09/2023	03/02/2026	112,496	11,605,076	103.16		288,214		210,311		264,505			(77,903)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/09/2023	03/03/2026	75,302	7,801,260	103.6		181,628		132,580		164,062			(49,048)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/09/2023	03/06/2026	321,581	33,412,275	103.9		744,460		543,976		665,152			(200,484)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/10/2023	02/24/2025	8,006	2,360,118	294.78		41,870		24,664		6,961			(17,206)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/10/2023	02/27/2026	48,872	14,416,195	294.98		320,534		233,655		95,570			(86,879)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/10/2023	03/02/2026	24,860	7,300,224	293.65		175,362		127,963		55,249			(47,400)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/10/2023	03/03/2026	34,771	10,203,267	293.44		248,116		181,113		78,879			(67,003)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/10/2023	03/06/2026	141,105	41,252,041	292.35		1,067,185		779,790		354,467			(287,394)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/10/2023	03/06/2026	29,371	8,662,368	294.93		193,852		141,647		58,294			(52,205)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/10/2023	03/09/2026	31,991	9,323,201	291.43		253,954		185,752		87,490			(68,202)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/10/2023	02/27/2025	13,329	3,911,647	293.47		76,305		45,080		14,098			(31,225)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/10/2023	02/28/2025	25,414	7,454,511	293.32		147,046		86,956		27,536			(60,090)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/10/2023	03/06/2025	9,031	2,648,864	293.32		52,489		31,218		9,975			(21,272)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/10/2023	03/07/2025	18,802	5,503,057	292.68		114,023		67,878		22,726			(46,145)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/10/2023	02/20/2026	15,256	4,504,832	295.29		98,026		71,284		28,670			(26,743)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/10/2023	02/23/2026	22,977	6,773,387	294.79		151,964		110,622		45,484			(41,342)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/10/2023	02/24/2026	33,233	9,788,392	294.54		222,877		162,299		67,446			(60,578)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/10/2023	02/27/2026	100,647	29,431,076	292.42		756,060		551,133		249,060			(204,926)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/13/2023	02/21/2025	12,555	4,598,305	366.25		129,945		76,428		124,031			(53,518)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/13/2023	02/28/2025	11,494	4,198,585	365.27		124,370		73,649		120,486			(50,721)				03
MAR 25 JPMorgan MOZAIC2 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		48,523		80,334			(32,874)				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
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		6,608		10,677			(4,446)				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		83,935		103,065			(31,665)				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		355,751		441,785			(133,008)				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		104,369		130,318			(38,872)				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		89,795		114,527			(33,401)				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		348,664		438,416			(129,200)				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		164,018		208,083			(60,548)				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		73,474		90,762			(27,089)				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		474,971		585,879			(174,455)				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		185,383		236,917			(67,834)				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		95,290		118,868			(34,825)				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		45,933		120,879			(32,274)				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		47,147		122,537			(32,051)				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		395,468		812,441			(149,706)				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		415,987		850,325			(156,062)				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		108,096		220,369			(40,347)				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		312,405		634,828			(116,161)				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		94,217		190,993			(34,899)				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		100,695		204,405			(37,252)				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		295,031		597,936			(108,735)				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		24,936		1,192,270			(136,441)				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		54,344		1,455,688			(297,353)				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		22,670		1,103,601			(115,339)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/15/2023	02/27/2024	1,599	6,367,705	3,982.18		194,716		31,985		1,303,055			(162,731)				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/15/2023	02/28/2024	1,423	5,632,711	3,957.64		281,035		46,839		1,194,782			(234,196)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/15/2023	03/01/2024	940	3,734,587	3,971.19		96,073		16,470		777,783			(79,604)				03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/15/2023	03/01/2024	1,054	4,174,983	3,962.25		197,851		33,917		880,675			(163,934)				03

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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		37,722		995,978			(170,928)				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		22,833		565,485			(101,869)				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		26,859		652,051			(118,019)				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		28,919		834,332			(125,171)				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		36,415		709,936			(150,861)				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		23,727		1,040,430			(95,565)				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		41,908		932,376			(166,486)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/14/2024	7,203	2,618,583	363.53	58,922		11,849		58,510			(47,073)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/14/2024	7,824	2,844,765	363.61	63,763		12,823		63,051			(50,940)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/08/2024	7,784	2,823,778	362.78	66,006		12,388		67,370			(53,618)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/08/2024	24,642	8,940,440	362.81	208,473		39,125		212,670			(169,348)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/08/2024	7,817	2,836,938	362.92	65,741		12,338		66,750			(53,403)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/08/2024	9,253	3,359,312	363.07	77,166		14,482		77,864			(62,684)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/11/2024	7,428	2,691,923	362.41	64,548		12,551		66,870			(51,997)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/11/2024	12,256	4,445,358	362.72	104,663		20,351		107,169			(84,312)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/11/2024	8,397	3,045,497	362.69	71,794		13,960		73,636			(57,834)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/12/2024	6,482	2,344,665	361.73	58,596		11,524		62,152			(47,071)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/12/2024	16,983	6,159,377	362.67	145,548		28,626		149,422			(116,922)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/12/2024	19,740	7,159,729	362.71	168,773		33,194		173,017			(135,579)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/13/2024	25,842	9,392,876	363.48	211,900		42,146		210,645			(169,755)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/15/2023	03/13/2024	7,639	2,775,376	363.34	63,094		12,549		63,123			(50,545)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/16/2023	03/15/2024	133,531	48,438,359	362.75	1,093,619		224,177		1,170,579			(869,442)				03
MAR 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/16/2023	03/14/2025	17,623	6,392,591	362.75	196,668		118,815		212,744			(77,853)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/16/2023	03/15/2024	118,538	37,445,114	315.89	919,996		188,587		591,199			(731,410)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/16/2023	03/14/2025	14,382	4,543,060	315.89	154,316		93,228		113,970			(61,088)				03
MAR 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPR08K5P83	03/16/2023	03/15/2024	8,733,927	8,733,927	3,891.93	369,445		75,731		611,316			(293,714)				03
MAR 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPR08K5P83	03/16/2023	03/15/2024	86,352,036	86,352,036	3,891.93	3,652,691		748,751		6,044,059			(2,903,940)				03
MAR 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPR08K5P83	03/16/2023	03/15/2024	6,232,400	6,232,400	3,891.93	300,402		61,578		514,123			(238,823)				03

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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	810,115	6,905,826		3,141,934						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	37,438	321,145		145,198						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	124,689	1,078,002		483,590						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	201,690	1,796,550		782,230						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	233,234	2,247,724		904,570						03	
MAR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/17/2023	03/15/2024	21,136	6,252,067	295.8	157,253	32,324	21,960		124,929						03	
MAR 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/17/2023	03/15/2024	34,500	7,847,347	227.46	156,975	32,267	317,413		124,708						03	
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/20/2023	11/14/2025	6,331	2,303,392	363.82	86,990	61,378	81,976		25,612						03	
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/20/2023	11/14/2025	12,189	4,557,553	373.9	119,089	84,026	98,792		35,062						03	
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/20/2023	11/14/2025	7,230	2,805,235	388.01	41,499	29,281	26,677		12,218						03	
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/20/2023	11/18/2025	9,039	3,285,683	363.51	125,729	88,864	118,808		36,865						03	
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/20/2023	11/01/2024	11,577	4,235,046	365.8	111,144	57,456	106,504		53,688						03	
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/20/2023	11/18/2025	27,861	10,386,123	372.79	283,899	200,657	239,372		83,242						03	
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/20/2023	11/05/2024	7,538	2,751,991	365.08	75,004	39,017	72,841		35,987						03	
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/20/2023	11/19/2025	15,253	5,678,156	372.27	158,324	111,950	134,529		46,374						03	
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/20/2023	11/08/2024	17,874	6,490,356	363.12	194,289	101,538	194,837		92,751						03	
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/20/2023	11/20/2025	19,227	7,156,489	372.21	200,153	141,587	170,168		58,566						03	
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/20/2023	11/12/2024	8,374	3,115,229	372.02	60,543	31,833	51,117		28,710						03	
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/20/2023	11/14/2024	6,855	2,516,745	367.14	62,586	33,006	58,650		29,581						03	
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/20/2023	11/15/2024	8,347	3,083,085	369.36	68,780	36,326	61,713		32,454						03	
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/20/2023	11/19/2024	6,810	2,502,833	367.54	61,287	32,559	57,095		28,728						03	
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/20/2023	11/20/2024	4,854	1,786,748	368.12	42,567	22,647	39,230		19,921						03	
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/20/2023	10/31/2025	8,421	3,028,037	359.6	131,445	92,177	129,200		39,268						03	
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/20/2023	02/09/2026	4,432	1,346,230	303.74	39,845	29,081	23,337		10,764						03	
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/20/2023	02/09/2026	5,383	1,648,466	306.26	43,599	31,821	24,066		11,778						03	
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/20/2023	02/10/2026	10,824	3,243,108	299.62	114,627	83,691	73,437		30,936						03	
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/20/2023	02/13/2026	16,986	5,118,014	301.3	168,675	123,281	104,400		45,394						03	
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/20/2023	02/13/2026	19,585	5,979,022	305.28	165,692	121,101	93,720		44,591						03	
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/20/2023	02/17/2026	7,589	2,287,212	301.38	75,284	55,100	46,567		20,184						03	

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
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		11,751		9,255			(8,457)				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		117,079		146,375			(49,877)				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		41,385		41,983			(17,630)				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		19,344		18,156			(13,446)				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		204,215		263,456			(86,480)				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		211,578		172,248			(79,342)				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		35,934		37,319			(15,217)				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		78,122		57,201			(29,296)				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		82,632		107,046			(34,941)				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		75,318		61,321			(28,133)				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		52,417		68,191			(22,132)				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		22,162		16,172			(8,278)				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		70,227		98,168			(29,607)				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		63,924		51,926			(23,846)				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		154,505		193,597			(65,139)				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		213,529		179,476			(79,343)				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		39,285		41,371			(16,562)				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		52,494		39,878			(19,506)				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		138,242		167,964			(57,940)				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		25,851		25,189			(10,835)				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		108,944		133,529			(45,593)				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		50,691		62,305			(21,183)				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		285,858		8,746,371			(1,100,941)				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		649,048		16,250,993			(2,499,712)				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		15,036		341,264			(57,909)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	03/20/2023	03/15/2024	752	2,928,094	3,891.93		154,103		31,765		686,076			(122,338)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	03/20/2023	03/15/2024	1,240	4,825,487	3,891.93		256,367		52,845		1,130,650			(203,523)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	03/20/2023	03/15/2024	671	2,610,746	3,891.93		143,889		29,660		611,719			(114,229)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	03/20/2023	03/15/2024	190	741,218	3,891.93		46,125		9,508		173,673			(36,617)				03
MAR 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	03/20/2023	03/15/2024	4,398	18,829,693	4,281.12		903,193		186,173		2,365,638			(717,019)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	03/20/2023	03/15/2024	558	2,171,853	3,891.93		140,062		28,871		508,883			(111,191)				03
MAR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	03/20/2023	03/14/2025	70	299,422	4,281.12		26,467		16,034		53,979			(10,433)				03
MAR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	03/20/2023	03/15/2024	500	1,944,097	3,891.93		85,652		17,655		455,518			(67,997)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	09/26/2025	545	2,092,640	3,842.95		399,937		276,209		650,468			(123,728)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	09/30/2025	343	1,288,772	3,756.04		270,506		187,183		434,555			(83,323)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	02/24/2025	242	1,001,608	4,139.22		114,880		68,536		211,941			(46,344)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	03/10/2025	267	1,128,052	4,220.33		116,563		70,457		218,573			(46,106)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	03/20/2025	209	840,707	4,031.2		114,202		69,651		202,991			(44,551)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	02/13/2026	389	1,608,421	4,133.59		242,034		177,065		395,812			(64,969)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	02/13/2026	308	1,377,838	4,467.12		139,399		101,980		240,772			(37,419)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	02/20/2026	298	1,243,175	4,168.93		180,256		132,188		296,390			(48,068)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	02/20/2026	385	1,663,929	4,326.05		201,061		147,445		339,001			(53,616)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	04/11/2024	327	1,592,353	4,868.39		14,764		3,873		33,770			(10,891)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	02/24/2026	465	1,988,454	4,272.02		256,543		188,387		428,897			(68,155)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	02/27/2026	309	1,290,366	4,179.46		185,593		136,425		305,240			(49,168)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	04/26/2024	220	1,052,024	4,773.9		14,730		4,272		37,205			(10,458)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	03/02/2026	367	1,561,240	4,248.62		207,690		152,821		345,520			(54,869)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	05/24/2024	193	825,964	4,271.42		51,912		17,466		115,754			(34,446)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	03/06/2026	315	1,293,181	4,106.12		202,563		149,247		328,952			(53,316)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	06/28/2024	318	1,307,457	4,116.29		118,555		45,835		241,963			(72,721)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	07/25/2024	305	1,233,869	4,050.12		130,113		54,701		254,994			(75,412)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	03/06/2026	602	2,599,239	4,319.18		319,629		235,500		536,401			(84,128)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	03/09/2026	284	1,089,973	3,841.99		225,190		166,083		352,917			(59,107)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	08/09/2024	343	1,481,547	4,321.52		97,096		42,492		208,972			(54,605)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....159,102	.....	.....	.....	.....(56,340)	.....	.....	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	.....	.....	.....35,346	.....	.....	.....	.....(42,717)	.....	.....	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	.....	.....	.....66,915	.....	.....	.....	.....(74,233)	.....	.....	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	.....	.....	.....298,518	.....	.....	.....	.....(105,710)	.....	.....	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	.....	.....	.....38,652	.....	.....	.....	.....(40,209)	.....	.....	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	.....	.....	.....138,115	.....	.....	.....	.....(48,726)	.....	.....	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	.....	.....	.....32,236	.....	.....	.....	.....(20,573)	.....	.....	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	.....	.....	.....314,607	.....	.....	.....	.....(110,443)	.....	.....	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	.....	.....	.....20,626	.....	.....	.....	.....(12,846)	.....	.....	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	.....	.....	.....20,793	.....	.....	.....	.....(12,782)	.....	.....	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	.....	.....	.....33,257	.....	.....	.....	.....(20,268)	.....	.....	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	.....	.....	.....25,636	.....	.....	.....	.....(15,425)	.....	.....	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	.....	.....	.....53,392	.....	.....	.....	.....(31,590)	.....	.....	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	.....	.....	.....52,688	.....	.....	.....	.....(30,475)	.....	.....	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	.....	.....	.....95,904	.....	.....	.....	.....(55,135)	.....	.....	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	.....	.....	.....102,199	.....	.....	.....	.....(57,588)	.....	.....	03
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	.....	.....	.....101,705	.....	.....	.....	.....(56,086)	.....	.....	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	.....	.....	.....79,190	.....	.....	.....	.....(43,417)	.....	.....	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	.....	.....	.....81,937	.....	.....	.....	.....(44,579)	.....	.....	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	.....	.....	.....170,897	.....	.....	.....	.....(91,748)	.....	.....	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	.....	.....	.....136,273	.....	.....	.....	.....(71,802)	.....	.....	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	.....	.....	.....119,845	.....	.....	.....	.....(62,337)	.....	.....	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	.....	.....	.....185,887	.....	.....	.....	.....(94,779)	.....	.....	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	.....	.....	.....174,898	.....	.....	.....	.....(88,069)	.....	.....	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	.....	.....	.....174,476	.....	.....	.....	.....(86,779)	.....	.....	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			149,697				(73,554)			03

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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
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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			141,105				(68,502)			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	.....	.....	.....150,152	.....	.....	.....	.....(72,032)	.....	.....	.....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	.....	.....	.....83,402	.....	.....	.....	.....(39,742)	.....	.....	.....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	.....	.....	.....121,193	.....	.....	.....	.....(57,461)	.....	.....	.....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	.....	.....	.....118,000	.....	.....	.....	.....(55,575)	.....	.....	.....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	.....	.....	.....251,231	.....	.....	.....	.....(117,739)	.....	.....	.....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	.....	.....	.....135,568	.....	.....	.....	.....(62,808)	.....	.....	.....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	.....	.....	.....211,730	.....	.....	.....	.....(96,986)	.....	.....	.....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	.....	.....	.....156,901	.....	.....	.....	.....(71,068)	.....	.....	.....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	.....	.....	.....262,718	.....	.....	.....	.....(118,244)	.....	.....	.....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	.....	.....	.....73,963	.....	.....	.....	.....(282,857)	.....	.....	.....03
MOZAIC2 Spread	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	.....	.....	.....14,467	.....	.....	.....	.....(55,327)	.....	.....	.....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	.....	.....	.....18,447	.....	.....	.....	.....(70,546)	.....	.....	.....03
MOZAIC2 Spread	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	.....	.....	.....22,280	.....	.....	.....	.....(81,888)	.....	.....	.....03
MAR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/22/2023	.03/18/2024	9,078	3,299,693	363.47	.....	.....80,252	.....	.....	.....17,165	.....	.....	.....	.....(63,087)	.....	.....	.....03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/22/2023	.03/19/2024	11,800	4,290,404	363.6	.....	.....103,602	.....	.....	.....22,385	.....	.....	.....	.....(81,217)	.....	.....	.....03
MAR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/22/2023	.03/19/2024	15,800	5,746,609	363.72	.....	.....137,772	.....	.....	.....29,768	.....	.....	.....	.....(108,004)	.....	.....	.....03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/22/2023	.03/20/2024	10,741	3,912,935	364.3	.....	.....90,761	.....	.....	.....81,737	.....	.....	.....	.....(70,954)	.....	.....	.....03
MAR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/22/2023	.03/21/2024	8,792	3,203,010	364.31	.....	.....74,380	.....	.....	.....16,392	.....	.....	.....	.....(57,988)	.....	.....	.....03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/22/2023	.03/20/2024	7,738	2,818,490	364.25	.....	.....65,616	.....	.....	.....14,320	.....	.....	.....	.....(51,297)	.....	.....	.....03
MAR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/22/2023	.03/21/2024	7,968	2,903,357	364.39	.....	.....67,088	.....	.....	.....14,785	.....	.....	.....	.....(52,303)	.....	.....	.....03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/22/2023	.03/21/2024	6,624	1,231,789	185.95	.....	.....41,336	.....	.....	.....9,110	.....	.....	.....	.....(32,226)	.....	.....	.....03
FEB 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/22/2023	.02/27/2025	17,865	3,370,764	188.68	.....	.....95,756	.....	.....	.....57,372	.....	.....	.....	.....(38,384)	.....	.....	.....03
MAR 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/22/2023	.03/10/2025	14,078	2,639,034	187.46	.....	.....83,341	.....	.....	.....50,446	.....	.....	.....	.....(32,895)	.....	.....	.....03
MAR 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/22/2023	.03/17/2025	15,712	2,984,474	189.95	.....	.....76,988	.....	.....	.....46,895	.....	.....	.....	.....(30,093)	.....	.....	.....03
MAR 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/22/2023	.03/21/2025	13,201	2,507,318	189.94	.....	.....64,947	.....	.....	.....39,700	.....	.....	.....	.....(25,247)	.....	.....	.....03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.03/21/2023	.03/14/2025	51,521	5,246,410	101.83	.....	.....108,607	.....	.....	.....65,978	.....	.....	.....	.....(42,629)	.....	.....	.....03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.03/21/2023	.03/19/2025	18,044	1,824,582	101.12		42,980			26,226				(16,754)			03

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MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/21/2023	03/03/2026	20,718	2,140,837	103.33		41,085		30,269		47,322			(10,816)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/21/2023	03/06/2026	39,508	4,108,057	103.98		71,233		52,533		80,557			(18,700)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/21/2023	03/09/2026	77,548	8,041,755	103.7		146,023		107,795		166,443			(38,228)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/21/2023	03/10/2026	94,229	9,698,060	102.92		199,200		147,099		231,516			(52,101)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/21/2023	03/13/2026	277,983	28,287,584	101.76		694,124		513,076		826,784			(181,048)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/21/2023	03/16/2026	161,400	16,364,384	101.39		424,483		314,071		509,226			(110,412)				03
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		344,851		562,145			(121,083)				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		345,256		559,422			(120,925)				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		255,043		99,388			(87,632)				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		98,565		30,731			(62,357)				03
MAR 25 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		127,019		41,309			(79,637)				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		165,395		59,828			(57,826)				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		184,257		68,939			(64,340)				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		815,989		314,614			(283,866)				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		299,116		116,247			(103,669)				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		351,330		138,086			(121,614)				03
MAR 26 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		639,064		248,080			(220,394)				03
MAR 25 NYSE Zebra2 Edge Call	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		93,716		27,255			(59,832)				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		55,780		129,317			(35,531)				03
MAR 25 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		36,110		83,138			(22,639)				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		77,480		142,856			(27,191)				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		61,817		113,442			(21,613)				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		99,703		183,527			(34,859)				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		61,156		112,226			(21,355)				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		73,212		134,734			(25,565)				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		145,391		266,467			(50,579)				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		305,402		561,345			(106,243)				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		54,965		100,703			(19,050)				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/23/2023	03/16/2026	13,333	4,897,301	367.32	153,597		114,064		209,529			(39,533)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/23/2023	03/17/2026	5,964	2,161,844	362.47	80,953		60,137		110,043			(20,817)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/23/2023	03/19/2026	10,494	3,812,941	363.34	138,510		102,959		188,358			(35,551)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/23/2023	03/19/2026	46,285	16,999,184	367.27	534,868		397,583		729,298			(137,284)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/27/2023	01/24/2025	412	1,782,623	4,325.39	143,001		83,399		294,034			(59,602)				03
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		111,524		397,817			(78,292)				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		64,150		236,346			(43,925)				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		70,300		255,177			(47,092)				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		83,473		279,323			(55,120)				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		230,736		535,269			(86,799)				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		214,188		522,797			(80,140)				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		278,796		670,479			(103,203)				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		244,239		591,686			(89,694)				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		191,030		464,151			(69,602)				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		188,437		458,101			(68,033)				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		245,240		590,560			(88,084)				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		291,086		697,565			(102,954)				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		104,499		357,251			(77,676)				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		77,181		278,279			(56,613)				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		77,994		265,648			(56,760)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/27/2023	03/06/2026	6,280	2,302,175	366.6	84,840		62,859		75,869			(21,981)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/27/2023	03/13/2026	57,351	20,969,827	365.64	800,047		594,109		723,024			(205,938)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/27/2023	03/16/2026	16,175	5,919,737	365.97	223,707		166,282		201,464			(57,424)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/27/2023	03/17/2026	9,186	3,358,217	365.57	128,699		95,693		116,349			(33,006)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/27/2023	03/20/2026	36,163	13,259,777	366.67	490,366		364,955		438,268			(125,411)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/27/2023	03/23/2026	11,009	4,050,806	367.94	143,673		107,030		126,729			(36,643)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/27/2023	03/24/2026	10,928	4,021,524	367.99	142,506		106,194		125,589			(36,312)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/27/2023	03/14/2025	12,429	4,545,874	365.75	135,227		82,722		128,221			(52,504)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/27/2023	03/20/2025	8,124	2,974,551	366.15		87,332		53,705		82,372			(33,626)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/27/2023	03/21/2025	6,382	2,334,155	365.73		69,821		42,974		66,244			(26,847)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/27/2023	03/25/2025	1,031	379,125	367.84		10,379		6,410		9,561			(3,969)				03
FEB 25 ABGAVL Call	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse																		
	Index		Index	International	03/28/2023	02/28/2025	7,947	2,691,558	338.68		81,618		49,367		95,690			(32,251)				03
MAR 25 ABGAVL Call	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse																		
	Index		Index	International	03/28/2023	03/10/2025	7,009	2,373,614	338.66		72,471		44,237		84,821			(28,234)				03
MAR 25 ABGAVL Call	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse																		
	Index		Index	International	03/28/2023	03/27/2025	12,494	4,252,669	340.39		121,562		75,308		138,806			(46,254)				03
MAR 24 ABGAVL Index	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse																		
Call Sprea	Index		Index	International	03/28/2023	03/01/2024	3,292	1,107,499	336.41		27,456		4,888		39,709			(22,568)				03
MAR 24 ABGAVL Index	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse																		
Call Sprea	Index		Index	International	03/28/2023	03/27/2024	1,689	564,464	334.22		16,365		3,877		23,895			(12,488)				03
MAR 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Index		Index	ROMUIISFPUBMPRO8K5P83	03/28/2023	03/07/2025	19,674	4,496,747	228.56		111,946		68,245		188,746			(43,702)				03
MAR 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Index		Index	ROMUIISFPUBMPRO8K5P83	03/28/2023	03/13/2025	17,167	3,901,404	227.26		107,466		65,866		180,825			(41,600)				03
MAR 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Index		Index	ROMUIISFPUBMPRO8K5P83	03/28/2023	03/14/2025	19,239	4,395,809	228.48		110,626		67,863		186,124			(42,763)				03
MAR 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Index		Index	ROMUIISFPUBMPRO8K5P83	03/28/2023	03/20/2025	13,897	3,185,987	229.26		75,599		46,619		127,363			(28,980)				03
MAR 24 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Index		Index	ROMUIISFPUBMPRO8K5P83	03/28/2023	03/27/2024	3,983	908,846	228.16		18,164		4,315		34,173			(13,849)				03
MAR 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Index		Index	ROMUIISFPUBMPRO8K5P83	03/28/2023	03/27/2025	19,590	4,496,809	229.55		104,805		65,016		176,277			(39,788)				03
MAR 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	03/30/2023	03/06/2024	1,318	833,608	632.71		32,490		6,248		48,654			(26,242)				03
MAR 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	03/30/2023	03/13/2024	1,484	927,763	625.35		36,392		7,595		53,634			(28,798)				03
MAR 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	03/30/2023	03/18/2024	1,973	1,231,045	623.99		55,319		12,170		79,653			(43,149)				03
MAR 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	03/30/2023	03/28/2024	2,734	1,718,985	628.7		72,374		17,490		101,550			(54,884)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/03/2023	03/22/2024	22,076	8,065,981	365.37		201,556		46,381		151,126			(155,175)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/03/2023	03/22/2024	5,102	1,862,423	365.03		47,450		10,919		36,187			(36,531)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/03/2023	03/22/2024	20,053	7,319,870	365.02		186,697		42,961		142,377			(143,735)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/03/2023	03/25/2024	6,897	2,518,773	365.21		63,726		15,079		48,351			(48,647)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/03/2023	03/26/2024	9,749	3,560,403	365.21		90,178		21,531		68,498			(68,646)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/03/2023	03/26/2024	5,074	1,852,770	365.17		47,033		11,230		35,796			(35,804)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/03/2023	03/26/2024	17,139	6,259,451	365.22		158,534		37,852		120,298			(120,682)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/03/2023	03/27/2024	7,196	2,627,546	365.15		66,849		16,104		50,982			(50,745)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/03/2023	03/27/2024	17,454	6,373,178	365.15		162,144		39,060		123,659			(123,084)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/03/2023	03/27/2024	5,498	2,007,645	365.13		51,135		12,318		39,036			(38,817)				03
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/03/2023	03/28/2024	13,287	4,871,180	366.61		114,003		27,705		80,869			(86,299)				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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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 Year-end (b)
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/03/2023	03/28/2024	5,237	1,915,402	365.77		47,077		11,441		34,870			(35,637)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/03/2023	03/28/2024	26,310	9,619,966	365.64		238,105		57,864		177,588			(180,241)				03
JAN 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPU8MPR08K5P83	04/03/2023	01/31/2025	7,330	1,168,512	159.42		36,136		21,454		108,215			(14,682)				03
MAR 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPU8MPR08K5P83	04/03/2023	03/07/2025	11,637	1,865,601	160.32		53,762		33,008		168,095			(20,754)				03
MAR 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPU8MPR08K5P83	04/03/2023	03/31/2025	8,955	1,423,183	158.92		48,180		30,195		143,830			(17,984)				03
JAN 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPU8MPR08K5P83	04/03/2023	01/10/2024	6,170	973,795	157.83		14,808		476		53,970			(14,332)				03
FEB 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPU8MPR08K5P83	04/03/2023	02/09/2024	2,771	439,365	158.54		10,753		1,353		24,210			(9,400)				03
FEB 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPU8MPR08K5P83	04/03/2023	02/28/2024	5,471	864,346	157.99		22,978		4,051		53,196			(18,927)				03
MAR 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPU8MPR08K5P83	04/03/2023	03/28/2024	6,707	1,049,106	156.43		33,399		8,116		79,900			(25,282)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	04/02/2026	108,586	31,833,075	293.16		956,314		720,522		262,494			(235,791)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	03/27/2025	17,016	4,942,841	290.49		146,361		91,679		28,804			(54,682)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	03/28/2025	25,611	7,440,589	290.52		220,028		137,937		43,299			(82,091)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	04/03/2025	20,605	6,024,693	292.39		159,072		100,213		27,957			(58,859)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	04/04/2025	8,051	2,361,879	293.36		58,641		36,973		9,659			(21,668)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	03/23/2026	20,915	6,090,654	291.21		201,820		151,599		59,246			(50,222)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	03/24/2026	64,677	18,850,211	291.45		617,134		463,706		179,664			(153,428)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	03/27/2026	175,231	50,918,514	290.58		1,744,904		1,312,296		526,043			(432,608)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	03/30/2026	54,044	15,735,378	291.16		524,111		394,528		154,958			(129,582)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	03/31/2026	73,053	21,313,111	291.75		688,831		518,679		199,331			(170,152)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2023	03/28/2024	14,757	4,429,705	300.18		103,445		25,495		23,266			(77,950)				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2023	04/03/2024	5,900	1,776,672	301.14		38,998		10,103		8,096			(28,895)				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2023	04/05/2024	8,171	2,460,879	301.19		53,925		14,191		11,309			(39,735)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2023	03/08/2024	12,374	3,686,887	297.95		98,622		19,843		25,733			(78,779)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2023	03/13/2024	3,804	1,131,377	297.42		31,573		6,726		9,140			(24,847)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2023	03/14/2024	4,552	1,353,714	297.36		37,967		8,176		11,140			(29,791)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2023	03/15/2024	12,211	3,623,874	296.78		105,866		23,041		33,482			(82,825)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2023	03/20/2024	4,156	1,236,140	297.46		34,658		7,936		10,401			(26,722)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2023	03/21/2024	4,128	1,228,614	297.63		34,056		7,874		10,079			(26,182)				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2023	03/22/2024	20,959	6,254,091	298.4		164,526		38,405		44,620			(126,121)				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2023	03/27/2024	11,039	3,296,594	298.63		85,774		20,956		23,360			(64,817)				03
MAR 24 JPMorgan MOZAIC 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		5,975		5,583			(18,268)				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		83,798		1,117,174			(255,245)				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		47,805		607,590			(139,213)				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		36,672		764,048			(104,494)				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		58,590		710,858			(166,950)				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		37,961		604,543			(107,017)				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		43,782		604,094			(122,130)				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		47,371		678,174			(171,962)				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		20,464		1,068,001			(73,283)				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		24,311		688,425			(87,061)				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		88,708		1,461,914			(317,671)				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		45,339		677,294			(156,036)				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		19,440		613,972			(65,209)				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		53,860		841,323			(180,671)				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		54,879		877,947			(181,787)				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		35,562		996,005			(116,344)				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		63,695		966,950			(208,386)				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		34,961		832,846			(108,996)				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		37,495		698,556			(115,538)				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		36,020		903,533			(109,717)				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		29,923		696,462			(91,144)				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		54,608		104,154			(32,642)				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		48,758		91,558			(28,694)				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		27,613		50,922			(16,003)				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		52,245		78,486			(17,328)				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		492,558		751,559			(162,154)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	04/05/2023	03/23/2026	118,534	12,016,929	101.38	326,750		246,123		375,139			(80,627)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	04/05/2023	03/24/2026	146,492	14,811,824	101.11	418,924		315,649		483,363			(103,275)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	04/05/2023	03/27/2026	465,915	47,248,461	101.41	1,280,475		965,682		1,468,776			(314,793)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	04/05/2023	03/30/2026	112,324	11,430,087	101.76	294,536		222,327		335,554			(72,209)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	04/05/2023	03/31/2026	159,249	16,222,684	101.87	411,435		310,660		467,662			(100,775)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	04/05/2023	04/02/2026	246,683	25,206,070	102.18	610,886		461,533		689,735			(149,353)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/10/2023	12/31/2025	5,385	1,812,349	336.57	31,832		23,378		19,786			(8,455)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/10/2023	01/02/2026	19,411	6,413,289	330.39	151,932		111,661		105,881			(40,271)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/10/2023	01/02/2026	1,712	587,332	343.06	7,410		5,446		4,018			(1,964)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/10/2023	01/06/2026	17,071	5,687,164	333.15	118,613		87,299		78,958			(31,314)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/10/2023	01/07/2026	9,301	3,121,731	335.64	57,755		42,523		36,731			(15,232)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/10/2023	12/06/2024	1,215	396,265	326.12	8,250		4,644		4,716			(3,606)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/10/2023	12/10/2024	1,847	612,582	331.69	9,128		5,165		4,252			(3,964)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/10/2023	12/12/2024	2,359	778,845	330.11	12,846		7,286		6,400			(5,560)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/10/2023	12/13/2024	6,085	2,019,374	331.88	29,859		16,957		13,879			(12,901)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/10/2023	12/18/2024	1,796	587,976	327.33	11,556		6,604		6,438			(4,953)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/10/2023	12/20/2024	10,162	3,340,767	328.76	60,449		34,626		32,092			(25,823)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/10/2023	12/24/2024	1,738	575,211	331.03	9,108		5,242		4,470			(3,866)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/10/2023	12/27/2024	4,925	1,625,095	329.98	27,555		15,915		14,140			(11,639)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/10/2023	12/31/2024	2,054	682,954	332.42	10,015		5,812		4,712			(4,204)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/10/2023	01/03/2025	9,614	3,183,796	331.17	50,657		29,496		25,149			(21,160)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/10/2023	01/07/2025	2,083	698,904	335.56	8,479		4,959		3,554			(3,520)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/10/2023	12/09/2025	17,035	5,646,274	331.45	124,923		90,993		84,485			(33,930)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/10/2023	12/10/2025	9,733	3,267,345	335.7	58,779		42,831		36,687			(15,948)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/10/2023	12/12/2025	21,065	6,975,273	331.13	157,096		114,560		106,982			(42,537)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/10/2023	12/12/2025	6,886	2,377,853	345.33	25,907		18,892		13,047			(7,015)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/10/2023	12/16/2025	10,815	3,587,328	331.71	78,826		57,570		53,252			(21,257)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/10/2023	12/18/2025	21,184	7,055,438	333.05	145,589		106,409		96,078			(39,180)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/10/2023	12/19/2025	22,620	7,412,738	327.71	196,756		143,860		142,426			(52,896)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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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DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	12/19/2025	2,997	1,027,472	342.79	12,943		9,464		6,976			(3,480)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	12/23/2025	21,756	7,199,462	330.92	165,143		120,926		113,512			(44,217)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	12/24/2025	5,740	1,905,787	332.01	41,544		30,432		28,024			(11,112)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	12/26/2025	23,067	7,634,729	330.98	175,014		128,296		120,349			(46,718)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	12/26/2025	3,423	1,177,023	343.82	14,149		10,372		7,491			(3,777)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	12/30/2025	25,547	8,470,347	331.56	189,475		139,101		129,270			(50,374)				03
APR 24 JPMorgan MOZAIC2 Spread	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		10,850		28,867			(31,239)				03
APR 24 JPMorgan MOZAIC2 Spread	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		23,116		61,373			(66,553)				03
APR 24 JPMorgan MOZAIC2 Spread	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		10,803		28,561			(30,766)				03
APR 24 JPMorgan MOZAIC2 Spread	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		38,150		99,722			(108,646)				03
APR 24 JPMorgan MOZAIC2 Spread	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		10,341		27,442			(29,134)				03
APR 24 JPMorgan MOZAIC2 Spread	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		18,654		47,909			(52,551)				03
APR 24 JPMorgan MOZAIC2 Spread	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		11,718		29,940			(32,660)				03
APR 24 JPMorgan MOZAIC2 Spread	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		20,981		53,272			(58,478)				03
APR 24 JPMorgan MOZAIC2 Spread	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		30,123		78,001			(83,075)				03
APR 24 JPMorgan MOZAIC2 Spread	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		12,567		32,736			(34,658)				03
APR 24 JPMorgan MOZAIC2 Spread	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		13,884		36,129			(38,292)				03
APR 24 JPMorgan MOZAIC2 Spread	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		47,971		124,952			(132,299)				03
APR 24 JPMorgan MOZAIC2 Spread	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		10,722		29,025			(28,664)				03
APR 24 JPMorgan MOZAIC2 Spread	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		11,538		29,702			(30,534)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/09/2024	16,989	6,237,224	367.14	145,593		39,927		101,016			(105,666)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/10/2024	5,364	1,969,183	367.1	46,132		12,744		32,121			(33,388)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/10/2024	7,487	2,748,834	367.15	64,238		17,745		44,595			(46,493)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/11/2024	5,080	1,866,131	367.34	43,181		12,015		29,727			(31,166)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/11/2024	7,662	2,815,209	367.41	64,823		18,036		44,503			(46,787)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/13/2023	03/27/2025	5,786	2,118,819	366.2	70,994		45,096		58,809			(25,898)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/13/2023	03/28/2025	7,753	2,841,241	366.45	94,282		59,937		77,807			(34,344)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/13/2023	04/03/2025	6,406	2,366,474	369.41	69,506		44,399		54,796			(25,108)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/13/2023	04/04/2025	7,244	2,671,871	368.83	80,555		51,497		64,095			(29,058)				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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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APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/13/2023	04/11/2025	4,347	1,604,752	369.13		47,952		30,821		38,050			(17,130)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/13/2023	03/24/2026	10,222	3,750,747	366.93		152,818		115,897		122,787			(36,922)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/13/2023	03/27/2026	58,206	21,377,852	367.28		862,029		654,340		689,887			(207,689)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/13/2023	03/30/2026	15,906	5,856,278	368.18		229,524		174,379		181,838			(55,145)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/13/2023	03/31/2026	26,541	9,796,759	369.12		372,368		282,986		291,719			(89,382)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/13/2023	04/02/2026	66,273	24,514,205	369.9		908,596		690,903		705,087			(217,693)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/13/2023	04/06/2026	17,431	6,444,523	369.72		240,720		183,258		187,290			(57,462)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/13/2023	04/10/2026	44,153	16,334,936	369.96		606,224		462,044		470,427			(144,180)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	04/13/2023	03/30/2026	14,724	5,437,393	369.28		187,760		142,781		217,462			(44,979)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	04/13/2023	03/31/2026	29,102	10,781,865	370.48		356,662		271,301		412,345			(85,361)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	04/13/2023	04/02/2026	66,559	24,693,545	371		802,221		610,579		926,554			(191,642)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	04/13/2023	04/10/2026	47,234	17,492,532	370.34		584,016		445,527		675,177			(138,489)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	04/13/2023	03/27/2025	6,211	2,270,446	365.57		76,589		48,719		89,437			(27,870)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	04/13/2023	04/01/2025	4,814	1,779,125	369.55		50,720		32,392		58,353			(18,327)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	04/13/2023	04/04/2025	4,567	1,692,929	370.65		46,061		29,486		52,735			(16,574)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	04/13/2023	04/10/2025	5,280	1,966,402	372.39		49,692		31,959		56,454			(17,732)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	04/13/2023	04/11/2025	3,081	1,144,447	371.4		30,258		19,475		34,541			(10,782)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	04/13/2023	03/19/2026	5,560	2,037,904	366.54		77,250		58,554		89,795			(18,697)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	04/13/2023	03/23/2026	17,141	6,284,765	366.66		237,574		180,289		276,139			(57,284)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	04/13/2023	03/24/2026	13,449	4,932,800	366.77		185,814		141,052		215,945			(44,762)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	04/13/2023	03/27/2026	65,493	24,064,829	367.44		886,307		673,395		1,028,931			(212,912)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/17/2023	11/26/2025	40,403	15,014,207	371.61		484,838		353,952		369,592			(130,886)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/17/2023	11/28/2025	32,107	11,866,884	369.6		412,259		301,199		323,434			(111,059)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/17/2023	12/02/2025	31,938	11,933,055	373.63		359,304		262,915		265,941			(96,390)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/17/2023	12/03/2025	21,374	7,982,975	373.49		241,740		176,957		179,339			(64,783)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/17/2023	12/05/2025	47,241	17,536,243	371.21		577,282		422,900		443,094			(154,382)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/17/2023	12/09/2025	28,730	10,653,338	370.81		356,251		261,374		275,350			(94,877)				03

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DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/17/2023	12/10/2025	27,864	10,372,857	372.27		329,350		241,728		249,296			(87,622)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/17/2023	12/11/2025	14,560	5,422,585	372.44		171,221		125,716		129,269			(45,506)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/17/2023	12/12/2025	45,266	16,830,826	371.82		543,645		399,310		414,292			(144,336)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/17/2023	11/22/2024	9,484	3,525,461	371.73		82,226		45,979		60,025			(36,247)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/17/2023	11/27/2024	13,947	5,188,574	372.02		119,805		67,441		87,113			(52,364)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/17/2023	12/02/2024	9,950	3,687,739	370.63		91,639		51,923		68,990			(39,715)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/17/2023	12/04/2024	16,656	6,196,320	372.02		144,073		81,843		105,161			(62,230)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/17/2023	12/06/2024	8,051	2,958,716	367.51		85,418		48,647		68,844			(36,771)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/17/2023	12/12/2024	8,042	2,978,695	370.39		75,434		43,284		57,408			(32,150)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/17/2023	12/13/2024	2,061	759,056	368.32		21,206		12,183		16,864			(9,023)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/17/2023	11/21/2025	40,227	14,904,823	370.52		499,214		363,736		386,431			(135,478)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/17/2023	11/25/2025	31,367	11,650,376	371.42		378,601		276,287		289,421			(102,314)				03
APR 24 NYSE Zebra Edge	VAGLB: Index Universal	N/A	Equity /	UBS AG																		
Call	Life		Index	BFBMT61CT2L10CEMIK50	04/18/2023	04/15/2024	174,421	55,950,903	320.78		1,349,916		392,635		541,452			(957,281)				03
APR 25 NYSE Zebra Edge	VAGLB: Index Universal	N/A	Equity /	UBS AG																		
Call	Life		Index	BFBMT61CT2L10CEMIK50	04/18/2023	04/15/2025	6,879	2,206,751	320.78		73,806		47,781		50,180			(26,025)				03
APR 24 JPMorgan	VAGLB: Index Universal	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/18/2023	04/15/2024	152,683	56,228,465	368.27		1,290,169		375,257		817,877			(914,912)				03
APR 25 JPMorgan	VAGLB: Index Universal	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/18/2023	04/15/2025	16,256	5,986,560	368.27		186,618		120,813		149,793			(65,805)				03
APR 24 IUL Rainbow	VAGLB: Index Universal	N/A	Equity /	Goldman Sachs Bank																		
Life	Life		Index	USA	04/18/2023	04/15/2024	104,925,686	104,925,686	4,137.64		4,144,565		1,205,483		7,343,419			(2,939,082)				03
APR 24 IUL Rainbow	VAGLB: Index Universal	N/A	Equity /	Goldman Sachs Bank																		
Life	Life		Index	USA	04/18/2023	04/15/2024	75,135,265	75,135,265	4,137.64		3,478,763		1,011,829		6,759,632			(2,466,934)				03
APR 24 IUL Rainbow	VAGLB: Index Universal	N/A	Equity /	Goldman Sachs Bank																		
Life	Life		Index	USA	04/18/2023	04/15/2024	3,255,931	3,255,931	4,137.64		153,029		44,510		301,029			(108,519)				03
APR 24 IUL Rainbow	VAGLB: Index Universal	N/A	Equity /	Goldman Sachs Bank																		
Life	Life		Index	USA	04/18/2023	04/15/2024	16,684,939	16,684,939	4,137.64		830,910		241,677		1,707,511			(589,233)				03
APR 24 IUL Rainbow	VAGLB: Index Universal	N/A	Equity /	Goldman Sachs Bank																		
Life	Life		Index	USA	04/18/2023	04/15/2024	17,651,894	17,651,894	4,137.64		889,655		258,764		1,849,484			(630,891)				03
APR 24 IUL Rainbow	VAGLB: Index Universal	N/A	Equity /	Goldman Sachs Bank																		
Life	Life		Index	USA	04/18/2023	04/15/2024	8,347,658	8,347,658	4,137.64		479,990		139,609		1,140,689			(340,381)				03
APR 24 IUL Rainbow	VAGLB: Index Universal	N/A	Equity /	Goldman Sachs Bank																		
Life	Life		Index	USA	04/18/2023	04/15/2024	4,977,558	4,977,558	4,137.64		219,013		63,702		410,554			(155,311)				03
APR 24 IUL Call	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Life		Index	Securities LLC	04/19/2023	04/15/2024	2,682	12,762,448	4,758.29		226,078		65,940		450,656			(160,139)				03
APR 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Life		Index	Securities LLC	04/19/2023	04/15/2024	8,997	37,224,402	4,137.64		1,378,448		402,047		6,253,916			(976,401)				03
APR 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Life		Index	Securities LLC	04/19/2023	04/15/2024	12,308	50,925,535	4,137.64		2,286,556		666,912		8,555,785			(1,619,644)				03
APR 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Life		Index	Securities LLC	04/19/2023	04/15/2024	393	1,627,706	4,137.64		80,334		23,431		273,464			(56,903)				03
APR 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Life		Index	Securities LLC	04/19/2023	04/15/2024	1,267	5,240,321	4,137.64		273,551		79,786		880,404			(193,766)				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/19/2023	.04/15/2024	1,575	6,515,707	4,137.64	352,175		102,718		1,094,677			(249,457)				03
APR 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/19/2023	.04/15/2024	1,361	6,196,094	4,551.4	216,892		63,260		442,381			(153,632)				03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/19/2023	.04/15/2024	566	2,343,394	4,137.64	155,579		45,377		393,704			(110,202)				03
APR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/19/2023	.04/15/2025	69	316,095	4,551.4	24,470		15,863		40,731			(8,607)				03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/19/2023	.04/15/2024	692	2,863,909	4,137.64	124,949		36,443		481,153			(88,505)				03
APR 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.04/19/2023	.04/15/2024	35,432	10,438,370	294.6	237,042		69,137		63,455			(167,905)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.04/20/2023	.04/12/2024	11,134	4,102,603	368.46	89,966		25,923		57,820			(64,044)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.04/20/2023	.04/12/2024	8,078	2,972,855	368	66,970		19,296		44,144			(47,674)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.04/20/2023	.04/12/2024	16,284	5,991,236	367.93	135,643		39,083		89,667			(96,559)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.04/20/2023	.04/15/2024	4,461	1,637,961	367.19	38,854		11,428		26,823			(27,426)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.04/20/2023	.04/16/2024	4,633	1,702,739	367.54	39,657		11,742		26,926			(27,915)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.04/20/2023	.04/16/2024	18,133	6,677,810	368.27	148,871		44,079		97,439			(104,792)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.04/20/2023	.04/17/2024	4,564	1,677,967	367.66	38,839		11,576		26,265			(27,263)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.04/20/2023	.04/17/2024	14,517	5,346,793	368.31	119,040		35,480		77,913			(83,560)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.04/20/2023	.04/19/2024	5,055	1,861,278	368.22	41,753		12,607		27,556			(29,146)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.04/20/2023	.04/18/2024	5,472	2,017,524	368.67	43,998		13,200		28,317			(30,799)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.04/20/2023	.04/19/2024	6,637	2,446,229	368.56	53,828		16,253		34,873			(37,575)				03
APR 26 FIA Call	Annuity	N/A	Index	Citibank NA	E570DZIWZ7FF32TWIFA76	.04/20/2023	.04/10/2026	377	1,521,050	4,038.15	288,073		220,981		416,420			(67,093)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWIFA76	.04/20/2023	.04/10/2026	652	2,915,693	4,468.7	342,025		262,367		523,016			(79,658)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWIFA76	.04/20/2023	.04/17/2026	645	2,824,562	4,379.37	369,993		284,375		557,861			(85,618)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWIFA76	.04/20/2023	.04/17/2026	336	1,514,019	4,509.9	169,826		130,527		260,777			(39,298)				03
MAR 25 FIA Call	Annuity	N/A	Index	Citibank NA	E570DZIWZ7FF32TWIFA76	.04/20/2023	03/27/2025	258	1,067,421	4,142.43	145,344		93,244		228,494			(52,101)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWIFA76	.04/20/2023	.04/10/2025	325	1,361,742	4,195.14	174,602		113,236		276,339			(61,367)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWIFA76	.04/20/2023	.04/17/2025	232	991,510	4,271.91	115,075		75,021		184,488			(40,054)				03
MAR 26 FIA Call	Annuity	N/A	Index	Citibank NA	E570DZIWZ7FF32TWIFA76	.04/20/2023	03/20/2026	547	2,210,658	4,042.31	412,982		314,894		599,361			(98,088)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWIFA76	.04/20/2023	03/23/2026	330	1,379,188	4,184.81	221,418		168,977		327,355			(52,441)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWIFA76	.04/20/2023	03/24/2026	248	974,929	3,925.94	205,272		156,701		294,128			(48,571)				03
MAR 26 FIA Call	Annuity	N/A	Index	Citibank NA	E570DZIWZ7FF32TWIFA76	.04/20/2023	03/27/2026	301	1,181,351	3,926.84	249,083		190,311		356,263			(58,773)				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
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	326,674	.....	.....641,935	.....	.....	..... (100,885)	.....	.....	.....	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	233,116	.....	.....451,343	.....	.....	..... (71,641)	.....	.....	.....	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	129,896	.....	.....252,975	.....	.....	..... (39,822)	.....	.....	.....	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	130,434	.....	.....254,185	.....	.....	..... (39,793)	.....	.....	.....	03
APR 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	.04/19/2023	.04/15/2024	69,404	16,032,919	231.01	.....	.....282,473	82,388	.....	.....431,563	.....	.....	..... (200,085)	.....	.....	.....	03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.04/21/2023	.04/14/2025	33,593	9,835,645	292.79	.....	.....225,384	146,813	.....	.....44,623	.....	.....	..... (78,572)	.....	.....	.....	03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.04/21/2023	.04/17/2025	26,012	7,613,192	292.68	.....	.....176,099	114,964	.....	.....35,316	.....	.....	..... (61,135)	.....	.....	.....	03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.04/21/2023	.03/24/2026	3,956	1,158,591	292.87	.....	.....31,693	24,217	.....	.....9,705	.....	.....	..... (7,476)	.....	.....	.....	03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.04/21/2023	.04/02/2026	64,839	19,039,383	293.64	.....	.....501,219	383,972	.....	.....150,190	.....	.....	..... (117,247)	.....	.....	.....	03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.04/21/2023	.04/06/2026	54,632	16,061,693	294	.....	.....415,339	318,542	.....	.....123,183	.....	.....	..... (96,797)	.....	.....	.....	03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.04/21/2023	.04/10/2026	146,242	42,863,645	293.1	.....	.....1,166,451	895,610	.....	.....358,917	.....	.....	..... (270,841)	.....	.....	.....	03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.04/21/2023	.04/13/2026	57,900	16,969,832	293.09	.....	.....462,593	355,480	.....	.....142,768	.....	.....	..... (107,113)	.....	.....	.....	03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.04/21/2023	.04/17/2026	174,951	51,241,316	292.89	.....	.....1,414,705	1,088,335	.....	.....441,045	.....	.....	..... (326,370)	.....	.....	.....	03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.04/21/2023	.04/20/2026	51,676	15,084,802	291.91	.....	.....439,481	338,372	.....	.....142,273	.....	.....	..... (101,109)	.....	.....	.....	03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.04/21/2023	.04/07/2025	32,760	9,632,136	294.02	.....	.....202,192	131,014	.....	.....36,351	.....	.....	..... (71,179)	.....	.....	.....	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	40,060	.....	.....73,116	.....	.....	..... (21,907)	.....	.....	.....	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	45,916	.....	.....83,485	.....	.....	..... (24,785)	.....	.....	.....	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	39,698	.....	.....71,391	.....	.....	..... (21,245)	.....	.....	.....	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	53,474	.....	.....94,677	.....	.....	..... (28,436)	.....	.....	.....	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	55,841	.....	.....83,080	.....	.....	..... (17,176)	.....	.....	.....	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	590,670	.....	.....882,693	.....	.....	..... (180,363)	.....	.....	.....	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	1,101,191	.....	.....1,640,218	.....	.....	..... (333,011)	.....	.....	.....	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	131,538	.....	.....194,992	.....	.....	..... (39,635)	.....	.....	.....	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	208,606	.....	.....308,734	.....	.....	..... (62,782)	.....	.....	.....	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	718,872	.....	.....1,062,445	.....	.....	..... (215,576)	.....	.....	.....	03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	.04/25/2023	.03/28/2025	32,426	7,438,166	229.39	.....	.....189,691	122,486	.....	.....295,345	.....	.....	..... (67,205)	.....	.....	.....	03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	.04/25/2023	.04/03/2025	13,822	3,204,391	231.83	.....	.....67,867	44,027	.....	.....104,916	.....	.....	..... (23,840)	.....	.....	.....	03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	.04/25/2023	.04/10/2025	25,976	6,015,967	231.6	.....	.....130,138	84,873	.....	.....201,539	.....	.....	..... (45,265)	.....	.....	.....	03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	.04/25/2023	.04/11/2025	31,370	7,259,652	231.42	.....	.....159,360	104,008	.....	.....246,946	.....	.....	..... (55,352)	.....	.....	.....	03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
MAR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJUSFPUBMPRO8K5P83	04/25/2023	03/28/2024	4,260	967,154	227.04	24,324		6,317		40,973			(18,007)				03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJUSFPUBMPRO8K5P83	04/25/2023	04/24/2025	56,506	13,097,986	231.8	281,398		185,405		434,990			(95,993)				03
APR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJUSFPUBMPRO8K5P83	04/25/2023	04/24/2024	6,241	1,440,367	230.8	25,275		7,960		40,227			(17,316)				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		45,054		69,787			(23,420)				03
APR 24 ABGAVL 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		6,133		25,439			(15,121)				03
APR 24 ABGAVL 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		6,771		27,557			(14,789)				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		71,607		113,572			(38,846)				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		45,150		68,979			(24,177)				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		45,944		71,300			(24,550)				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		110,719		97,914			(36,707)				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		70,774		70,483			(23,337)				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		97,830		84,186			(32,259)				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		33,425		26,769			(11,007)				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		76,654		77,303			(25,175)				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		158,204		139,478			(51,957)				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		56,406		52,822			(18,401)				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		203,286		185,310			(66,142)				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		107,586		99,493			(34,820)				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		47,131		41,985			(15,214)				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		135,844		123,514			(43,792)				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	04/27/2023	02/27/2024	168	61,085	363.17	1,596		301		1,380			(1,295)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	02/02/2026	7,448	2,484,875	333.65	51,666		39,109		34,606			(12,558)				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	04/27/2023	03/22/2024	31	11,221	365.52	262		65		207			(197)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	02/03/2026	10,189	3,373,428	331.07	79,258		60,013		55,432			(19,245)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	04/27/2023	04/11/2024	80	29,238	367.41	624		182		462			(442)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	02/05/2026	11,020	3,667,256	332.78	79,669		60,363		54,214			(19,307)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	04/27/2023	04/19/2024	10,884	4,003,381	367.83	84,240		25,938		61,855			(58,302)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	04/27/2023	04/19/2024	5,822	2,142,706	368.05	44,478		13,695		32,321			(30,783)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	02/06/2026	8,171	2,660,167	325.57	80,265		60,834		60,949			(19,432)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	04/27/2023	04/22/2024	4,302	1,577,671	366.74		35,577		11,161		27,569			(24,415)				03
FEB 26 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	04/27/2023	02/06/2026	17,099	5,708,529	333.86		117,908		89,363		78,826			(28,545)				03
Call	Index		NA	BFBMT61CT2L10CEMIK50																		
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	04/27/2023	04/22/2024	4,735	1,741,653	367.84		36,794		11,543		27,119			(25,251)				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97																		
FEB 26 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	04/27/2023	02/06/2026	5,829	2,020,501	346.6		21,860		16,568		11,346			(5,292)				03
Call	Index		NA	BFBMT61CT2L10CEMIK50																		
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	04/27/2023	04/23/2024	5,682	2,084,696	366.92		46,589		14,706		35,849			(31,884)				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97																		
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	04/27/2023	04/23/2024	11,777	4,331,997	367.84		91,624		28,920		67,641			(62,704)				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97																		
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	04/27/2023	04/24/2024	5,509	2,021,590	366.93		45,233		14,364		34,813			(30,869)				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97																		
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	04/27/2023	04/24/2024	10,854	3,992,690	367.86		84,443		26,815		62,384			(57,628)				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97																		
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	04/27/2023	01/08/2025	6,075	1,982,828	326.37		42,007		25,354		24,894			(16,653)				03
Call	Index		NA	BFBMT61CT2L10CEMIK50																		
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	04/27/2023	04/25/2024	12,701	4,658,171	366.76		105,290		33,634		81,794			(71,656)				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97																		
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	04/27/2023	04/26/2024	4,376	1,598,968	365.43		39,118		12,570		32,074			(26,548)				03
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	04/27/2023	01/13/2025	6,888	2,276,672	330.51		37,936		23,017		19,749			(14,919)				03
Call	Index		NA	BFBMT61CT2L10CEMIK50																		
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	04/27/2023	04/26/2024	12,170	4,458,413	366.34		103,446		33,240		81,844			(70,206)				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97																		
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	04/27/2023	01/17/2025	8,812	2,917,769	331.1		47,145		28,723		24,176			(18,422)				03
Call	Index		NA	BFBMT61CT2L10CEMIK50																		
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	04/27/2023	01/24/2025	9,221	3,046,177	330.36		51,953		31,876		27,616			(20,076)				03
Call	Index		NA	BFBMT61CT2L10CEMIK50																		
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	04/27/2023	01/30/2025	8,574	2,835,026	330.64		47,904		29,566		25,439			(18,338)				03
Call	Index		NA	BFBMT61CT2L10CEMIK50																		
JAN 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	04/27/2023	01/31/2025	7,975	2,652,186	332.57		39,899		24,649		19,848			(15,250)				03
Call	Index		NA	BFBMT61CT2L10CEMIK50																		
FEB 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	04/27/2023	02/05/2025	6,231	2,066,549	331.68		33,052		20,517		17,091			(12,535)				03
Call	Index		NA	BFBMT61CT2L10CEMIK50																		
FEB 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	04/27/2023	02/07/2025	4,287	1,445,330	337.13		16,455		10,234		6,979			(6,221)				03
Call	Index		NA	BFBMT61CT2L10CEMIK50																		
JAN 26 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	04/27/2023	01/09/2026	10,754	3,495,412	325.04		106,159		79,727		80,476			(26,432)				03
Call	Index		NA	BFBMT61CT2L10CEMIK50																		
APR 24 JPUSCYQL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	04/27/2023	03/28/2024	2,963	561,685	189.56		23,408		6,134		7,097			(17,274)				03
Spread	Index		NA	7H6GLXDRUGQFU57RNE97																		
APR 24 JPUSCYQL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	04/27/2023	04/05/2024	1,792	340,802	190.13		14,161		3,957		3,874			(10,204)				03
Spread	Index		NA	7H6GLXDRUGQFU57RNE97																		
APR 24 JPUSCYQL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	04/27/2023	04/18/2024	2,656	502,967	189.38		20,981		6,419		7,150			(14,562)				03
Spread	Index		NA	7H6GLXDRUGQFU57RNE97																		
APR 24 JPUSCYQL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	04/27/2023	04/26/2024	3,467	654,639	188.8		27,392		8,802		10,762			(18,590)				03
Spread	Index		NA	7H6GLXDRUGQFU57RNE97																		
MAR 25 JPUSCYQL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	04/27/2023	03/07/2025	922	173,178	187.91		5,622		5,622		5,054							03
Call	Index		NA	7H6GLXDRUGQFU57RNE97																		
MAR 25 JPUSCYQL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	04/27/2023	03/28/2025	13,507	2,575,085	190.65		67,399		67,399		56,512							03
Call	Index		NA	7H6GLXDRUGQFU57RNE97																		
APR 25 JPUSCYQL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	04/27/2023	04/08/2025	10,063	1,932,112	192.01		45,181		45,181		36,606							03
Call	Index		NA	7H6GLXDRUGQFU57RNE97																		
APR 25 JPUSCYQL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	04/27/2023	04/11/2025	22,187	4,228,324	190.58		112,264		112,264		94,892							03
Call	Index		NA	7H6GLXDRUGQFU57RNE97																		
APR 25 JPUSCYQL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	04/27/2023	04/21/2025	12,275	2,344,610	191.01		60,269		60,269		50,632							03
Call	Index		NA	7H6GLXDRUGQFU57RNE97																		

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
APR 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/27/2023	04/25/2025	6,667	1,273,635	191.04		32,734		32,734		27,521							03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	03/09/2026	196	857,143	4,374.52		107,260		82,064		167,350			(25,195)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	03/10/2026	158	661,141	4,195.59		101,663		77,805		154,602			(23,858)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	03/13/2026	405	1,678,968	4,142.02		274,025		209,902		413,683			(64,122)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	03/16/2026	338	1,438,176	4,261.01		206,117		158,023		316,046			(48,094)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	03/17/2026	190	814,180	4,278.18		114,510		87,816		175,953			(26,693)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	03/20/2026	127	496,750	3,900.36		104,778		80,422		153,113			(24,355)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	03/20/2026	344	1,472,623	4,281.38		206,744		158,687		317,488			(48,057)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	03/23/2026	182	777,781	4,277.99		109,857		84,393		168,506			(25,464)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	03/26/2026	305	1,325,504	4,339.94		174,789		134,390		270,026			(40,399)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	02/27/2025	148	647,958	4,373.37		59,586		37,732		102,758			(21,854)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	02/28/2025	183	792,734	4,327.86		78,270		49,606		133,512			(28,664)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	03/03/2025	99	448,860	4,532.57		31,836		20,229		57,217			(11,607)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	03/05/2025	95	425,507	4,477.61		33,222		21,146		58,814			(12,076)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	03/07/2025	132	543,628	4,117.15		73,067		46,586		118,588			(26,481)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	03/07/2025	117	513,217	4,375.25		47,394		30,217		81,654			(17,177)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	03/11/2025	113	476,594	4,215.41		56,118		35,899		92,944			(20,219)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	03/13/2025	155	637,778	4,122.41		85,483		54,775		138,705			(30,709)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	03/14/2025	85	351,432	4,157.98		44,888		28,786		73,410			(16,102)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	03/17/2025	126	542,350	4,312.92		55,651		35,775		94,188			(19,875)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	03/18/2025	105	438,773	4,181.18		54,486		35,055		89,442			(19,431)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	03/20/2025	128	546,832	4,287.2		58,475		37,682		98,206			(20,793)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	03/21/2025	204	873,544	4,286.28		93,605		60,369		157,155			(33,237)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	03/25/2025	179	762,741	4,250.91		86,401		55,899		143,685			(30,502)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	03/26/2025	109	466,419	4,279.86		50,725		32,843		84,874			(17,881)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	02/27/2026	226	942,108	4,161.62		149,531		114,066		226,746			(35,465)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	03/02/2026	151	622,597	4,135.76		101,864		77,775		153,827			(24,090)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	03/04/2026	197	877,609	4,455.32		99,254		75,827		156,910			(23,427)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/27/2023	03/06/2026	330	1,404,685	4,258.3		200,779		153,480		308,243			(47,299)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/02/2023	04/17/2025	16,470	6,093,215	369.96		166,182		109,857		138,269			(56,325)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/02/2023	05/01/2025	9,123	3,373,703	369.81		93,509		62,425		78,204			(31,084)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/02/2023	04/02/2026	4,326	1,594,311	368.58		59,130		45,681		48,684			(13,449)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/02/2023	04/13/2026	24,445	9,076,580	371.31		308,493		239,046		246,102			(69,447)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/02/2023	04/17/2026	53,802	19,946,101	370.73		692,435		537,134		556,535			(155,300)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/02/2023	04/21/2026	18,229	6,754,987	370.57		236,243		183,454		190,279			(52,789)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/02/2023	04/24/2026	52,028	19,220,051	369.42		699,772		543,837		571,074			(155,934)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/02/2023	04/27/2026	16,632	6,140,305	369.18		225,534		175,415		184,703			(50,119)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/02/2023	05/01/2026	26,853	9,955,650	370.75		347,474		270,540		279,514			(76,934)				03
APR 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFBMT61CT2L1QCEMIK50	05/02/2023	04/21/2026	47,634	13,961,452	293.1		378,215		293,701		118,489			(84,513)				03
APR 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFBMT61CT2L1QCEMIK50	05/02/2023	04/24/2026	187,185	54,781,656	292.66		1,521,862		1,182,736		485,372			(339,126)				03
APR 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFBMT61CT2L1QCEMIK50	05/02/2023	04/27/2026	50,589	14,777,038	292.1		423,604		329,469		138,121			(94,134)				03
APR 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFBMT61CT2L1QCEMIK50	05/02/2023	04/28/2026	44,214	12,976,051	293.48		345,283		268,624		107,298			(76,659)				03
MAY 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFBMT61CT2L1QCEMIK50	05/02/2023	05/01/2026	63,330	18,574,079	293.29		500,170		389,428		156,789			(110,742)				03
APR 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFBMT61CT2L1QCEMIK50	05/02/2023	04/24/2025	16,234	4,748,344	292.49		109,907		73,017		22,989			(36,890)				03
APR 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFBMT61CT2L1QCEMIK50	05/02/2023	04/25/2025	38,118	11,125,399	291.87		268,430		178,457		58,430			(89,972)				03
MAY 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFBMT61CT2L1QCEMIK50	05/02/2023	05/01/2025	6,197	1,825,592	294.57		36,911		24,641		6,864			(12,270)				03
APR 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFBMT61CT2L1QCEMIK50	05/02/2023	04/17/2026	7,202	2,108,736	292.81		57,925		44,933		18,282			(12,991)				03
APR 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	05/01/2023	04/25/2025	5,059	1,864,278	368.5		52,838		35,128		65,277			(17,710)				03
APR 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	05/01/2023	04/28/2025	3,355	1,260,329	375.64		25,782		17,176		31,154			(8,606)				03
APR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	05/01/2023	04/02/2026	2,768	1,017,746	367.74		35,364		27,321		43,132			(8,043)				03
APR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	05/01/2023	04/10/2026	8,507	3,149,188	370.17		100,460		77,781		122,331			(22,678)				03
APR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	05/01/2023	04/13/2026	7,428	2,761,760	371.78		83,096		64,390		101,085			(18,706)				03
APR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	05/01/2023	04/14/2026	13,638	5,077,243	372.29		149,942		116,219		182,327			(33,723)				03
APR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	05/01/2023	04/17/2026	35,815	13,319,450	371.9		399,716		310,067		486,051			(89,649)				03
APR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	05/01/2023	04/20/2026	8,062	2,995,315	371.54		91,233		70,828		110,971			(20,405)				03
APR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	05/01/2023	04/21/2026	15,413	5,729,627	371.75		173,239		134,528		210,679			(38,711)				03
APR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	05/01/2023	04/24/2026	47,405	17,565,286	370.54		556,212		432,268		676,733			(123,944)				03

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APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	.05/01/2023	.04/27/2026	15,614	5,777,834	370.04		186,593		145,128		227,096			(41,465)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	.05/01/2023	.04/28/2026	8,426	3,143,802	373.09	.....	.....90,707	.....	.....70,568	.....	.....110,172	.....	.....	.....(20,139)	.....	.....	.....	03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	.05/01/2023	.04/15/2025	4,975	1,850,667	372.03	.....	.....44,393	.....	.....29,304	.....	.....54,322	.....	.....	.....(15,089)	.....	.....	.....	03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	.05/01/2023	.04/17/2025	12,681	4,706,963	371.17	.....	.....117,653	.....	.....77,776	.....	.....144,332	.....	.....	.....(39,877)	.....	.....	.....	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	.....	.....110,507	.....	.....206,089	.....	.....	.....(55,368)	.....	.....	.....	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	.....	.....109,736	.....	.....167,404	.....	.....	.....(31,728)	.....	.....	.....	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	.....	.....359,801	.....	.....551,421	.....	.....	.....(103,534)	.....	.....	.....	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	.....	.....782,514	.....	.....1,200,847	.....	.....	.....(224,370)	.....	.....	.....	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	.....	.....236,334	.....	.....362,540	.....	.....	.....(67,524)	.....	.....	.....	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	.....	.....174,056	.....	.....265,822	.....	.....	.....(49,672)	.....	.....	.....	03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	.05/03/2023	.04/12/2024	2,633	10,854,007	4,121.78	.....	.....598,082	.....	.....177,855	.....	.....1,864,045	.....	.....	.....(420,227)	.....	.....	.....	03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	.05/03/2023	.04/17/2024	796	3,284,881	4,125.75	.....	.....114,643	.....	.....35,250	.....	.....563,410	.....	.....	.....(79,394)	.....	.....	.....	03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	.05/03/2023	.04/18/2024	1,437	5,938,552	4,132.69	.....	.....307,239	.....	.....95,077	.....	.....1,008,074	.....	.....	.....(212,162)	.....	.....	.....	03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	.05/03/2023	.04/19/2024	1,124	4,640,461	4,129.7	.....	.....144,033	.....	.....44,856	.....	.....792,180	.....	.....	.....(99,177)	.....	.....	.....	03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	.05/03/2023	.04/19/2024	1,876	7,759,980	4,136.56	.....	.....416,855	.....	.....129,821	.....	.....1,310,454	.....	.....	.....(287,034)	.....	.....	.....	03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	.05/03/2023	.04/23/2024	1,025	4,227,321	4,124.98	.....	.....136,126	.....	.....43,452	.....	.....729,929	.....	.....	.....(92,673)	.....	.....	.....	03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	.05/03/2023	.04/24/2024	961	3,974,348	4,133.53	.....	.....129,301	.....	.....41,522	.....	.....677,760	.....	.....	.....(87,779)	.....	.....	.....	03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	.05/03/2023	.04/25/2024	1,300	5,292,570	4,071.27	.....	.....181,295	.....	.....58,564	.....	.....992,813	.....	.....	.....(122,731)	.....	.....	.....	03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	.05/03/2023	.04/25/2024	1,353	5,546,964	4,100.54	.....	.....311,509	.....	.....100,628	.....	.....995,900	.....	.....	.....(210,881)	.....	.....	.....	03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	.05/03/2023	.04/26/2024	1,100	4,477,281	4,071.81	.....	.....162,078	.....	.....52,664	.....	.....839,888	.....	.....	.....(109,414)	.....	.....	.....	03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	.05/03/2023	.04/26/2024	1,011	4,109,545	4,066.32	.....	.....218,801	.....	.....71,095	.....	.....777,166	.....	.....	.....(147,706)	.....	.....	.....	03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	.05/03/2023	.04/26/2024	1,041	4,321,282	4,150.17	.....	.....228,810	.....	.....74,347	.....	.....718,915	.....	.....	.....(154,463)	.....	.....	.....	03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	.05/03/2023	.04/30/2024	881	3,671,175	4,165.4	.....	.....119,405	.....	.....39,692	.....	.....598,649	.....	.....	.....(79,714)	.....	.....	.....	03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	.05/03/2023	.05/02/2024	1,398	5,772,784	4,129.08	.....	.....270,249	.....	.....90,827	.....	.....998,306	.....	.....	.....(179,421)	.....	.....	.....	03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	.05/03/2023	.04/04/2025	67	274,989	4,095.14	.....	.....38,543	.....	.....25,273	.....	.....62,317	.....	.....	.....(13,270)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	.05/03/2023	.05/01/2025	100	426,194	4,254.71	.....	.....49,172	.....	.....32,872	.....	.....81,592	.....	.....	.....(16,301)	.....	.....	.....	03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	.05/03/2023	.03/28/2024	248	1,005,756	4,047.47		63,107		16,739		191,086			(46,368)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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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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		78,431		922,441			(198,967)				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		49,021		857,708			(118,140)				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		91,041		974,620			(217,236)				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		36,068		708,463			(85,219)				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		16,524		70,434			(40,637)				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		13,841		50,373			(29,784)				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		21,311		73,267			(42,097)				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		130,680		144,187			(42,475)				03
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		426,999		474,553			(138,407)				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		41,688		46,446			(13,457)				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		321,056		363,101			(103,496)				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		173,132		192,641			(55,734)				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		32,592		42,861			(22,072)				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		362,390		400,911			(116,341)				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		291,985		312,820			(93,229)				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		19,945		27,168			(13,391)				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		159,499		170,551			(50,858)				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		59,453		81,569			(39,805)				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		133,123		146,465			(42,390)				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		23,491		30,513			(15,683)				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		362,987		382,245			(115,429)				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		56,435		83,244			(37,570)				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		65,479		93,448			(43,468)				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		33,008		47,618			(21,667)				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		107,779		158,343			(70,161)				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		63,366		91,691			(40,465)				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		56,992		80,933			(36,003)				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		48,201		65,628			(30,368)				03

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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		44,030		62,136			(27,592)				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		32,820		35,823			(10,802)				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		235,167		255,664			(77,293)				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		224,469		242,218			(73,673)				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		89,427		95,480			(29,310)				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		547,931		598,916			(179,337)				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		339,507		374,892			(110,504)				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		29,214		60,624			(54,486)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/07/2024	2,593	954,080	367.97		20,976		7,359		15,260			(13,617)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/07/2024	8,679	3,193,931	368.02		69,950		24,541		50,824			(45,410)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/01/2024	5,018	1,513,966	301.68		35,079		11,923		7,866			(23,156)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/26/2024	5,510	2,022,772	367.1		46,175		15,260		34,390			(30,915)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/03/2024	5,288	1,597,110	302.01		36,172		12,428		7,927			(23,744)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/26/2024	2,559	941,281	367.81		20,576		6,800		14,863			(13,776)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/03/2024	6,919	2,091,530	302.28		46,497		15,975		9,877			(30,522)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/26/2024	3,791	1,392,763	367.35		31,317		10,350		23,077			(20,967)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/08/2024	4,622	1,395,937	301.99		31,895		11,247		7,217			(20,648)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/26/2024	8,494	3,118,510	367.16		70,922		23,438		52,694			(47,483)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/29/2024	2,294	841,977	366.98		19,433		6,533		14,601			(12,900)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/29/2024	7,111	2,616,946	368.02		56,745		19,075		40,760			(37,670)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/30/2024	3,018	1,110,322	367.94		24,232		8,191		17,487			(16,041)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/30/2024	12,167	4,476,929	367.97		97,454		32,942		70,290			(64,512)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/01/2024	2,516	925,750	367.97		20,177		6,858		14,574			(13,319)				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/05/2024	5,515	1,659,378	300.89		39,376		11,336		8,109			(28,041)				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/10/2024	5,408	1,624,647	300.42		40,127		11,978		9,095			(28,149)				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/11/2024	8,117	2,441,985	300.83		58,608		17,617		12,725			(40,991)				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/12/2024	8,646	2,609,075	301.75		58,623		17,744		11,419			(40,880)				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/17/2024	6,045	1,823,224	301.63		41,647		13,030		8,550			(28,617)				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/19/2024	25,872	7,806,759	301.74		177,226		56,156		36,443			(121,070)				03

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APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/24/2024	8,550	2,578,436	301.57		59,679		19,494		12,960			(40,185)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/01/2024	13,202	4,858,119	367.99		105,746		35,942		76,321			(69,804)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/02/2024	2,919	1,073,343	367.67		23,851		8,151		17,473			(15,700)				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/25/2024	6,422	1,934,782	301.26		45,791		15,046		10,381			(30,745)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/02/2024	11,145	4,098,132	367.71		90,832		31,041		66,439			(59,791)				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/26/2024	16,426	4,945,549	301.08		118,760		39,248		27,630			(79,512)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/03/2024	5,945	2,183,399	367.29		49,697		17,075		37,039			(32,622)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/03/2024	2,620	963,673	367.88		21,166		7,272		15,391			(13,894)				03
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		57,722		123,337			(110,281)				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		6,712		14,307			(12,519)				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		72,422		163,799			(34,853)				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		39,408		88,695			(18,731)				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		95,504		213,984			(44,659)				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		14,403		66,144			(27,272)				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		5,152		22,860			(9,226)				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		124,577		232,193			(58,579)				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		49,204		91,866			(22,856)				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		24,627		45,847			(11,416)				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		19,564		30,050			(5,353)				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		1,094,664		1,681,315			(294,915)				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		650,899		998,436			(173,725)				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		107,175		36,510			(50,617)				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		279,905		118,615			(75,296)				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		960,809		414,481			(257,560)				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		256,070		114,995			(68,404)				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		25,205		8,017			(11,831)				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		8,640		1,778			(4,039)				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		30,563		10,757			(14,259)				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		73,689		25,289			(34,308)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCMIK50	.05/12/2023	.04/17/2026	11,073	3,233,205	291.99		89,218	69,986		30,171			(19,232)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCMIK50	.05/12/2023	.04/24/2026	4,276	1,251,456	292.7		33,315	26,181		11,048			(7,135)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCMIK50	.05/12/2023	.05/01/2026	121,814	35,611,087	292.34		969,773	763,439		327,267			(206,335)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCMIK50	.05/12/2023	.05/04/2026	47,919	14,011,466	292.4		380,902	300,083		128,537			(80,819)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.05/15/2023	.05/12/2026	8,999	3,329,867	370.03		118,786	93,853		97,116			(24,933)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.05/15/2023	.05/02/2025	7,706	2,845,179	369.23		80,062	54,456		68,278			(25,607)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.05/15/2023	.05/07/2025	5,901	2,208,216	374.22		49,862	34,025		39,390			(15,837)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.05/15/2023	.05/08/2025	7,559	2,794,520	369.69		77,405	52,854		65,627			(24,551)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.05/15/2023	.05/14/2025	5,374	1,989,355	370.18		54,116	37,094		45,648			(17,023)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.05/15/2023	.04/17/2026	2,964	1,100,448	371.33		37,133	29,156		29,869			(7,977)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.05/15/2023	.05/01/2026	34,674	12,840,170	370.31		451,457	355,731		367,765			(95,726)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.05/15/2023	.05/04/2026	10,383	3,841,903	370.02		136,640	107,747		111,668			(28,892)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.05/15/2023	.05/05/2026	11,943	4,407,089	369		162,310	128,021		134,130			(34,289)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.05/15/2023	.05/08/2026	49,488	18,338,296	370.56		641,365	506,248		521,139			(135,117)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.05/15/2023	.05/11/2026	11,067	4,077,238	368.43		153,382	121,158		127,595			(32,224)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/12/2023	.05/02/2025	10,563	3,904,856	369.68		106,016	72,108		129,969			(33,907)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/12/2023	.05/08/2025	6,789	2,505,488	369.05		70,241	47,963		86,216			(22,279)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/12/2023	.05/09/2025	4,030	1,485,272	368.53		42,633	29,130		52,383			(13,503)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/12/2023	.04/17/2026	2,877	1,068,365	371.37		32,876	25,814		39,780			(7,062)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/12/2023	.04/28/2026	4,471	1,656,892	370.56		52,805	41,577		63,900			(11,228)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/12/2023	.04/30/2026	49,480	18,364,665	371.15		573,172	451,525		693,233			(121,646)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/12/2023	.04/30/2026	20,445	7,579,453	370.73		240,260	189,268		290,646			(50,991)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/12/2023	.05/08/2026	41,376	15,317,850	370.21		496,666	392,033		600,749			(104,633)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/12/2023	.05/11/2026	8,498	3,125,449	367.77		110,821	87,538		134,153			(23,282)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.05/16/2023	.05/15/2024	165,366	60,740,765	367.31		1,319,625	490,769		1,057,948			(828,855)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.05/16/2023	.05/15/2025	19,940	7,324,003	367.31		220,332	151,327		197,909			(69,005)				03
MAY 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	USA	KD3XUN7C6T14HNAVLU02	.05/16/2023	.05/15/2024	103,830,581	103,830,581			4,101,308	1,525,280		7,264,851			(2,576,028)				03
MAY 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	USA	KD3XUN7C6T14HNAVLU02	.05/16/2023	.05/15/2024	79,690,135	79,690,135			3,697,622	1,375,149		7,158,707			(2,322,473)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
MAY 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14#NAYLU02	.05/16/2023	.05/15/2024	3, 113, 421	3, 113, 421	4, 136.28	146, 642		54, 536		287, 322			(92, 106)				03
MAY 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14#NAYLU02	.05/16/2023	.05/15/2024	10, 816, 350	10, 816, 350	4, 136.28	538, 654		200, 326		1, 102, 693			(338, 328)				03
MAY 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14#NAYLU02	.05/16/2023	.05/15/2024	17, 996, 454	17, 996, 454	4, 136.28	907, 021		337, 322		1, 877, 181			(569, 699)				03
MAY 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14#NAYLU02	.05/16/2023	.05/15/2024	7, 662, 831	7, 662, 831	4, 136.28	436, 781		162, 439		1, 045, 028			(274, 342)				03
MAY 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14#NAYLU02	.05/16/2023	.05/15/2024	7, 692, 419	7, 692, 419	4, 136.28	338, 466		125, 876		633, 995			(212, 591)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/16/2023	.05/15/2024	185, 173	59, 236, 859	319.9	1, 250, 010		464, 880		743, 558			(785, 130)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/16/2023	.05/15/2025	14, 283	4, 569, 180	319.9	139, 399		95, 741		113, 963			(43, 658)				03
MAY 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.05/17/2023	.05/15/2024	2, 632	12, 519, 307	4, 756.72	222, 924		83, 135		523, 758			(139, 789)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.05/17/2023	.05/15/2024	8, 875	36, 708, 451	4, 136.28	1, 391, 916		519, 085		6, 354, 659			(872, 831)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.05/17/2023	.05/15/2024	16, 347	67, 613, 825	4, 136.28	3, 111, 399		1, 160, 328		11, 704, 738			(1, 951, 070)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.05/17/2023	.05/15/2024	419	1, 732, 274	4, 136.28	87, 676		32, 697		299, 877			(54, 979)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.05/17/2023	.05/15/2024	1, 270	5, 254, 441	4, 136.28	281, 442		104, 958		909, 605			(176, 484)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.05/17/2023	.05/15/2024	1, 666	6, 891, 001	4, 136.28	382, 261		142, 556		1, 192, 912			(239, 705)				03
MAY 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.05/17/2023	.05/15/2024	1, 364	6, 204, 257	4, 549.91	222, 035		82, 803		482, 295			(139, 232)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.05/17/2023	.05/15/2024	635	2, 628, 440	4, 136.28	179, 473		66, 931		455, 014			(112, 542)				03
MAY 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.05/17/2023	.05/15/2025	381	1, 732, 970	4, 549.91	133, 220		91, 623		229, 451			(41, 597)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.05/17/2023	.05/15/2024	976	4, 037, 092	4, 136.28	180, 476		67, 305		698, 868			(113, 171)				03
MAY 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSPFUMPR08K5P83	.05/17/2023	.05/15/2024	87, 970	20, 303, 432	230.8	365, 075		137, 284		579, 047			(227, 790)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/18/2023	.05/08/2024	7, 102	2, 610, 153	367.52	56, 959		20, 712		43, 806			(36, 246)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/18/2023	.05/08/2024	9, 415	3, 464, 863	368.03	73, 246		26, 635		55, 223			(46, 611)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/18/2023	.05/09/2024	13, 698	5, 036, 473	367.68	108, 899		39, 796		83, 360			(69, 103)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/18/2023	.05/10/2024	6, 658	2, 438, 199	366.18	57, 729		21, 200		46, 814			(36, 529)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/18/2023	.05/10/2024	24, 079	8, 846, 581	367.4	194, 798		71, 536		150, 937			(123, 262)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/18/2023	.05/13/2024	7, 671	2, 810, 249	366.34	66, 202		24, 664		53, 483			(41, 539)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/18/2023	.05/14/2024	5, 958	2, 178, 254	365.58	53, 685		20, 094		44, 566			(33, 590)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/18/2023	.05/14/2024	8, 398	3, 080, 817	366.87	70, 372		26, 340		55, 867			(44, 031)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/18/2023	.05/15/2024	6, 395	2, 342, 530	366.33	55, 313		20, 800		44, 802			(34, 513)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/18/2023	.05/16/2024	18, 992	6, 964, 384	366.71	161, 048		60, 840		128, 740			(100, 208)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/18/2023	05/17/2024	11,917	4,368,721	366.6		101,770		38,622		81,769			(63,148)				03
MAY 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	05/17/2023	05/15/2024	46,667	13,718,821	293.97		299,605		111,731		110,747			(187,874)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	02/13/2025	11,856	3,939,485	332.28		58,752		38,021		31,462			(20,730)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	02/21/2025	18,900	6,271,852	331.84		97,177		63,317		53,347			(33,860)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	02/28/2025	19,237	6,316,803	328.36		121,536		79,647		74,489			(41,890)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	03/07/2025	9,132	2,986,252	327.02		62,527		41,207		39,970			(21,320)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	02/06/2026	10,926	3,622,565	331.55		80,960		62,723		57,960			(18,236)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	02/10/2026	19,588	6,484,684	331.05		148,807		115,423		107,562			(33,384)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	02/12/2026	14,068	4,731,742	336.34		84,295		65,422		55,959			(18,873)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	02/13/2026	11,066	3,612,974	326.49		102,390		79,488		79,008			(22,902)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	02/13/2026	20,939	7,002,976	334.44		137,043		106,390		93,985			(30,653)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	02/18/2026	19,976	6,665,123	333.65		136,042		105,765		94,760			(30,277)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	02/19/2026	11,308	3,768,894	333.28		78,365		60,942		54,924			(17,423)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	02/20/2026	11,285	3,699,907	327.86		99,024		77,030		75,206			(21,994)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	02/24/2026	10,882	3,556,194	326.79		100,124		77,974		77,241			(22,151)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	02/24/2026	13,637	4,576,754	335.61		85,401		66,508		57,774			(18,893)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	02/27/2026	11,548	3,753,095	324.99		114,588		89,313		90,531			(25,275)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	02/27/2026	21,602	7,178,733	332.32		157,204		122,529		112,225			(34,675)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	03/02/2026	11,184	3,672,352	328.37		96,682		75,419		73,176			(21,262)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	03/03/2026	11,034	3,646,438	330.46		87,355		68,162		64,208			(19,192)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	03/04/2026	12,830	4,286,623	334.1		86,618		67,606		60,281			(19,012)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	03/06/2026	11,106	3,607,601	324.83		111,372		86,975		88,327			(24,397)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	03/06/2026	21,344	7,040,036	329.84		173,870		135,782		129,074			(38,087)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	05/23/2023	05/22/2026	399	1,771,570	4,437.8		223,588		178,379		334,616			(45,209)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	05/23/2023	04/25/2025	239	1,020,702	4,278.06		118,033		80,821		189,403			(37,212)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	05/23/2023	05/05/2025	228	994,416	4,362.43		102,473		70,621		167,489			(31,852)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	05/23/2023	05/09/2025	384	1,684,627	4,386.82		168,143		116,172		275,761			(51,972)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	05/23/2023	05/22/2025	189	811,222	4,282.89		95,268		66,347		151,977			(28,921)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	05/23/2023	04/20/2026	315	1,345,691	4,273.8		200,456		158,702		295,860			(41,754)				03

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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 Year-end (b)
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.05/23/2023	.04/24/2026	214	881,281	4,113.14	156,864	.....	.....124,313	.....	.....226,082	.....	.....	.....(32,551)	.....	.....	.....	03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.05/23/2023	.04/24/2026	449	1,985,133	4,420.74	250,785	.....	.....198,745	.....	.....376,902	.....	.....	.....(52,041)	.....	.....	.....	03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.05/23/2023	.04/27/2026	241	1,069,422	4,440.57	132,127	.....	.....104,786	.....	.....199,252	.....	.....	.....(27,341)	.....	.....	.....	03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.05/23/2023	.04/28/2026	213	901,013	4,220.4	143,160	.....	.....113,564	.....	.....209,226	.....	.....	.....(29,596)	.....	.....	.....	03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.05/23/2023	.05/01/2026	328	1,328,148	4,048.12	253,892	.....	.....201,551	.....	.....362,427	.....	.....	.....(52,342)	.....	.....	.....	03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.05/23/2023	.05/01/2026	456	2,037,695	4,473.24	243,153	.....	.....193,025	.....	.....367,458	.....	.....	.....(50,128)	.....	.....	.....	03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.05/23/2023	.05/04/2026	226	971,048	4,306.2	140,816	.....	.....111,867	.....	.....207,894	.....	.....	.....(28,949)	.....	.....	.....	03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.05/23/2023	.05/08/2026	239	1,005,398	4,208.27	162,939	.....	.....129,566	.....	.....236,915	.....	.....	.....(33,373)	.....	.....	.....	03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.05/23/2023	.05/08/2026	420	1,877,609	4,475.4	224,647	.....	.....178,635	.....	.....338,952	.....	.....	.....(46,012)	.....	.....	.....	03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.05/23/2023	.05/12/2026	291	1,255,156	4,313.4	181,362	.....	.....144,353	.....	.....267,641	.....	.....	.....(37,009)	.....	.....	.....	03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.05/23/2023	.05/15/2026	218	924,451	4,240.99	144,955	.....	.....115,456	.....	.....211,647	.....	.....	.....(29,498)	.....	.....	.....	03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.05/23/2023	.05/18/2026	248	1,098,688	4,431.98	138,965	.....	.....110,764	.....	.....208,499	.....	.....	.....(28,201)	.....	.....	.....	03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L10CEMIK50	.05/23/2023	.05/12/2026	42,543	12,410,571	291.72	257,983	.....	.....205,338	.....	.....121,924	.....	.....	.....(52,645)	.....	.....	.....	03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L10CEMIK50	.05/23/2023	.05/15/2026	185,067	53,630,670	289.79	1,250,126	.....	.....995,727	.....	.....623,189	.....	.....	.....(254,400)	.....	.....	.....	03
MAY 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L10CEMIK50	.05/23/2023	.05/12/2025	7,612	2,222,883	292.03	34,893	.....	.....24,153	.....	.....11,923	.....	.....	.....(10,740)	.....	.....	.....	03
MAY 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L10CEMIK50	.05/23/2023	.05/18/2026	48,405	13,963,848	288.48	351,365	.....	.....280,059	.....	.....181,386	.....	.....	.....(71,305)	.....	.....	.....	03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L10CEMIK50	.05/23/2023	.05/19/2026	41,202	11,866,602	288.01	306,738	.....	.....244,546	.....	.....160,293	.....	.....	.....(62,192)	.....	.....	.....	03
MAY 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L10CEMIK50	.05/23/2023	.05/15/2025	11,174	3,259,454	291.71	52,551	.....	.....36,443	.....	.....18,309	.....	.....	.....(16,108)	.....	.....	.....	03
MAY 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L10CEMIK50	.05/23/2023	.05/22/2026	54,688	15,754,977	288.09	405,933	.....	.....323,855	.....	.....211,930	.....	.....	.....(82,078)	.....	.....	.....	03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L10CEMIK50	.05/23/2023	.05/16/2025	14,397	4,154,545	288.58	84,006	.....	.....58,292	.....	.....33,821	.....	.....	.....(25,714)	.....	.....	.....	03
MAY 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L10CEMIK50	.05/23/2023	.05/19/2025	3,398	976,905	287.5	21,331	.....	.....14,829	.....	.....9,021	.....	.....	.....(6,502)	.....	.....	.....	03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L10CEMIK50	.05/23/2023	.05/21/2025	4,102	1,207,908	294.45	15,917	.....	.....11,078	.....	.....4,879	.....	.....	.....(4,839)	.....	.....	.....	03
MAY 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L10CEMIK50	.05/23/2023	.05/22/2025	7,041	2,022,132	287.2	45,165	.....	.....31,454	.....	.....19,385	.....	.....	.....(13,711)	.....	.....	.....	03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L10CEMIK50	.05/23/2023	.05/01/2026	3,242	952,222	293.67	17,484	.....	.....13,879	.....	.....7,766	.....	.....	.....(3,604)	.....	.....	.....	03
MAY 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L10CEMIK50	.05/23/2023	.05/08/2026	13,003	3,805,962	292.71	74,383	.....	.....59,148	.....	.....34,116	.....	.....	.....(15,235)	.....	.....	.....	03
MAY 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L10CEMIK50	.05/23/2023	.05/11/2026	3,219	940,176	292.08	19,119	.....	.....15,214	.....	.....8,941	.....	.....	.....(3,905)	.....	.....	.....	03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	.05/22/2023	.05/12/2025	16,884	1,712,762	101.44	37,399	.....	.....25,888	.....	.....48,259	.....	.....	.....(11,511)	.....	.....	.....	03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	.05/22/2023	.05/16/2025	59,462	6,031,837	101.44	131,946	.....	.....91,558	.....	.....170,183	.....	.....	.....(40,388)	.....	.....	.....	03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	.05/22/2023	.05/19/2025	13,554	1,375,020	101.45	30,076		20,908		38,769			(9,168)				03

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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		32,490		50,287			(8,447)				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		74,295		114,689			(19,137)				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		140,782		218,553			(36,136)				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		250,708		388,817			(64,277)				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		666,489		1,033,188			(170,282)				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		212,692		328,499			(54,153)				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		175,998		272,204			(44,759)				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		25,547		40,944			(11,709)				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		13,923		20,876			(6,329)				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		26,682		42,638			(12,054)				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		18,898		27,081			(8,468)				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		27,390		42,255			(12,223)				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		31,360		49,183			(13,966)				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		16,259		22,916			(7,183)				03
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		52,459		82,280			(23,036)				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		31,350		49,177			(13,577)				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		5,595		20,229			(10,007)				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		9,187		29,786			(14,861)				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		14,128		19,737			(6,103)				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		23,029		32,660			(9,929)				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		24,186		33,269			(10,304)				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		11,419		15,850			(4,855)				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		36,230		40,783			(9,121)				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		619,172		712,572			(154,614)				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		127,903		145,822			(31,828)				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		115,290		131,363			(28,657)				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		385,223		442,521			(95,422)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMP08K5P83	.05/24/2023	.05/02/2025	6,205	1,432,516	230.87	28,356		19,644		51,471			(8,713)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	05/24/2023	05/09/2025	25,758	5,950,293	231.01	116,940		81,364		212,166			(35,576)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	05/24/2023	05/12/2025	4,729	1,091,858	230.91	21,704		15,129		39,302			(6,575)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	05/24/2023	05/15/2025	6,839	1,581,397	231.22	30,640		21,397		55,624			(9,243)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	05/24/2023	05/16/2025	23,641	5,472,472	231.48	103,785		72,519		188,661			(31,266)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	05/24/2023	05/19/2025	5,673	1,310,289	230.98	25,981		18,187		47,063			(7,794)				03
MAY 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	05/24/2023	05/22/2024	7,544	1,739,350	230.55	26,028		10,324		51,451			(15,704)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	05/24/2023	05/22/2025	10,406	2,402,942	230.91	47,974		33,641		86,880			(14,332)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/26/2023	05/17/2024	6,192	2,270,311	366.65	47,431		18,460		42,293			(28,971)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/26/2023	05/20/2024	6,103	2,236,579	366.49	47,357		18,676		42,560			(28,681)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/26/2023	05/20/2024	10,473	3,847,653	367.39	77,186		30,439		67,248			(46,746)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/26/2023	05/21/2024	6,015	2,210,058	367.4	44,334		17,559		38,675			(26,774)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/26/2023	05/21/2024	7,755	2,849,888	367.47	56,925		22,546		49,537			(34,379)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/26/2023	05/22/2024	6,098	2,235,350	366.58	47,197		18,773		42,350			(28,424)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/26/2023	05/22/2024	10,493	3,854,130	367.3	77,964		31,011		68,242			(46,953)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/26/2023	05/23/2024	6,449	2,362,097	366.3	50,814		20,297		45,990			(30,517)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/26/2023	05/24/2024	6,189	2,254,150	364.23	54,895		22,019		52,727			(32,876)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/26/2023	05/24/2024	29,687	10,831,679	364.86	254,123		101,932		240,103			(152,190)				03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/26/2023	05/01/2025	7,569	1,438,199	190.01	31,941		31,941		35,045							03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/26/2023	05/06/2025	6,681	1,277,001	191.15	25,720		25,720		27,564							03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/26/2023	05/09/2025	19,952	3,794,447	190.18	83,598		83,598		91,425							03
MAY 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/26/2023	05/15/2024	5,480	1,038,099	189.43	24,935		9,618		15,818			(15,317)				03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/26/2023	05/16/2025	12,295	2,332,221	189.69	53,852		53,852		59,592							03
MAY 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/26/2023	05/24/2024	4,377	823,174	188.06	22,367		8,972		16,531			(13,396)				03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/26/2023	05/23/2025	11,110	2,096,160	188.67	53,218		53,218		59,883							03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	05/25/2023	05/15/2026	7,454	2,784,367	373.52	83,781		67,103		96,706			(16,679)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	05/25/2023	05/18/2026	13,978	5,254,050	375.87	145,014		116,226		166,904			(28,789)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	05/25/2023	05/19/2026	11,609	4,355,315	375.18	123,427		98,947		142,192			(24,481)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	05/25/2023	05/22/2026	21,789	8,087,689	371.18	265,878		213,289		307,660			(52,588)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
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	.....	.....133,769	.....	.....191,730	.....	.....	.....(32,982)	.....	.....	.....	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	.....	.....21,815	.....	.....35,962	.....	.....	.....(9,380)	.....	.....	.....	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	.....	.....22,139	.....	.....36,695	.....	.....	.....(9,501)	.....	.....	.....	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	.....	.....16,035	.....	.....25,959	.....	.....	.....(6,881)	.....	.....	.....	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	.....	.....16,527	.....	.....26,564	.....	.....	.....(7,022)	.....	.....	.....	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	.....	.....24,666	.....	.....40,156	.....	.....	.....(10,440)	.....	.....	.....	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	.....	.....25,187	.....	.....36,512	.....	.....	.....(6,371)	.....	.....	.....	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	.....	.....36,356	.....	.....52,687	.....	.....	.....(9,110)	.....	.....	.....	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	.....	.....215,586	.....	.....312,427	.....	.....	.....(53,771)	.....	.....	.....	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	.....	.....301,508	.....	.....436,242	.....	.....	.....(74,941)	.....	.....	.....	03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/30/2023	.01/29/2025	3,498	1,290,825	369.02	.....	.....30,957	.....	.....20,061	.....	.....28,799	.....	.....	.....(10,896)	.....	.....	.....	03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/30/2023	.01/31/2025	3,180	1,176,045	369.88	.....	.....27,090	.....	.....17,586	.....	.....24,877	.....	.....	.....(9,504)	.....	.....	.....	03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/30/2023	.01/12/2026	4,227	1,558,966	368.8	.....	.....50,768	.....	.....39,403	.....	.....45,291	.....	.....	.....(11,364)	.....	.....	.....	03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/30/2023	.01/13/2026	31,832	11,813,044	371.11	.....	.....353,650	.....	.....274,568	.....	.....307,324	.....	.....	.....(79,082)	.....	.....	.....	03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/30/2023	.01/14/2026	19,385	7,161,502	369.44	.....	.....227,965	.....	.....177,041	.....	.....202,049	.....	.....	.....(50,923)	.....	.....	.....	03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/30/2023	.01/15/2026	6,153	2,278,910	370.36	.....	.....70,208	.....	.....54,541	.....	.....61,542	.....	.....	.....(15,667)	.....	.....	.....	03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/30/2023	.01/16/2026	41,253	15,305,446	371.01	.....	.....460,389	.....	.....357,760	.....	.....400,750	.....	.....	.....(102,628)	.....	.....	.....	03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/30/2023	.01/20/2026	5,237	1,933,426	369.19	.....	.....62,320	.....	.....48,485	.....	.....55,379	.....	.....	.....(13,834)	.....	.....	.....	03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/30/2023	.01/21/2026	36,439	13,596,878	373.14	.....	.....378,966	.....	.....294,926	.....	.....321,620	.....	.....	.....(84,040)	.....	.....	.....	03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/30/2023	.01/22/2026	5,452	2,045,673	375.22	.....	.....52,775	.....	.....41,083	.....	.....43,577	.....	.....	.....(11,691)	.....	.....	.....	03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/30/2023	.01/23/2026	38,006	14,120,145	371.52	.....	.....418,451	.....	.....325,846	.....	.....362,190	.....	.....	.....(92,604)	.....	.....	.....	03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/30/2023	.01/26/2026	3,249	1,212,639	373.23	.....	.....33,790	.....	.....26,335	.....	.....28,649	.....	.....	.....(7,455)	.....	.....	.....	03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/30/2023	.01/10/2025	8,255	3,057,237	370.33	.....	.....67,530	.....	.....42,994	.....	.....61,306	.....	.....	.....(24,535)	.....	.....	.....	03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/30/2023	.01/27/2026	31,365	11,685,572	372.57	.....	.....334,035	.....	.....260,416	.....	.....285,446	.....	.....	.....(73,618)	.....	.....	.....	03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/30/2023	.01/28/2026	13,169	4,911,352	372.95	.....	.....138,537	.....	.....108,036	.....	.....117,813	.....	.....	.....(30,501)	.....	.....	.....	03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/30/2023	.01/14/2025	3,560	1,317,449	370.1	.....	.....29,546	.....	.....18,883	.....	.....26,957	.....	.....	.....(10,662)	.....	.....	.....	03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/30/2023	.01/29/2026	11,452	4,258,844	371.88	.....	.....124,944	.....	.....97,464	.....	.....107,732	.....	.....	.....(27,480)	.....	.....	.....	03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/30/2023	.01/30/2026	54,439	20,334,693	373.53		561,813		438,376		474,466			(123,437)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
JAN 25 JPMorgan MOZA1C2 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		12,056		16,391			(6,789)				03
JAN 25 JPMorgan MOZA1C2 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		67,846		96,385			(38,008)				03
JAN 25 JPMorgan MOZA1C2 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		35,070		49,761			(19,393)				03
JAN 25 JPMorgan MOZA1C2 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		29,999		43,027			(16,546)				03
JAN 25 JPMorgan MOZA1C2 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		47,405		63,957			(26,079)				03
JAN 25 JPMorgan MOZA1C2 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		33,029		44,905			(18,031)				03
JAN 25 JPMorgan MOZA1C2 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		21,097		28,368			(11,488)				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		87,074		196,561			(41,225)				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		72,923		169,946			(34,148)				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		63,780		146,275			(29,736)				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		73,267		167,699			(33,718)				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		66,153		151,172			(30,057)				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		106,169		243,731			(47,732)				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		79,428		182,914			(35,485)				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		59,286		130,533			(26,268)				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		140,634		246,544			(36,882)				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		168,966		299,763			(44,150)				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		112,614		201,595			(29,390)				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		110,384		195,398			(28,737)				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		85,956		156,954			(22,378)				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		208,791		368,929			(54,028)				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		122,913		214,541			(31,691)				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		106,597		190,600			(27,484)				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		96,792		173,609			(24,866)				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		159,257		277,923			(40,718)				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		143,815		256,945			(36,770)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/20/2026	240	1,081,525	4,514.82		130,409		103,931		185,650			(26,478)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/24/2026	216	931,144	4,302.09		143,437		114,424		199,325			(29,013)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/28/2026	487	2,206,903	4,527.91		263,815		210,655		375,054			(53,160)				03

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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 Year-end (b)
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/31/2023	.05/23/2025	18,205	5,166,121	283.78	114,253		80,500		70,801			(33,753)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/31/2023	.05/26/2026	47,196	13,304,092	281.89	398,186		320,304		288,068			(77,882)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/31/2023	.05/29/2026	67,188	18,996,089	282.73	543,438		437,438		387,703			(106,000)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/31/2023	.05/23/2025	10,169	2,932,438	288.38	46,494		32,759		24,722			(13,735)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/31/2023	.05/30/2025	9,516	2,699,132	283.64	60,560		42,841		37,825			(17,719)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/31/2023	.05/08/2026	4,298	1,258,952	292.9	19,349		15,501		11,096			(3,848)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/31/2023	.05/15/2026	14,951	4,342,608	290.45	78,337		62,859		47,726			(15,478)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/31/2023	.05/18/2026	4,916	1,425,102	289.89	26,671		21,416		16,471			(5,255)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/31/2023	.05/19/2026	4,584	1,327,281	289.52	25,426		20,421		15,837			(5,005)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/31/2023	.05/22/2026	143,113	40,685,618	284.29	1,063,194		854,474		736,531			(208,719)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/31/2023	.05/22/2026	34,121	9,836,966	288.3	203,279		163,373		130,088			(39,906)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/31/2023	.05/16/2025	9,795	987,461	100.81	25,791		18,173		31,498			(7,618)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/31/2023	.05/22/2025	10,353	1,048,547	101.28	25,323		17,906		30,598			(7,417)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/31/2023	.05/23/2025	32,487	3,287,730	101.2	80,536		56,981		97,485			(23,555)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/31/2023	.05/30/2025	10,260	1,042,724	101.63	23,772		16,887		28,481			(6,886)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/31/2023	.05/08/2026	14,732	1,496,892	101.61	39,128		31,434		45,452			(7,694)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/31/2023	.05/18/2026	44,212	4,498,117	101.74	115,791		93,234		134,035			(22,557)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/31/2023	.05/19/2026	32,572	3,312,555	101.7	85,794		69,097		99,376			(16,698)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/31/2023	.05/22/2026	439,197	44,538,920	101.41	1,204,716		970,899		1,400,857			(233,817)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/31/2023	.05/26/2026	74,669	7,603,542	101.83	193,617		156,177		223,673			(37,440)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/31/2023	.05/29/2026	145,062	14,752,849	101.7	383,255		309,349		443,495			(73,906)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/05/2023	.02/04/2026	15,191	5,703,347	375.44	156,772		123,259		121,290			(33,513)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/05/2023	.02/05/2026	7,598	2,849,085	374.96	79,707		62,685		62,121			(17,022)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/05/2023	.02/06/2026	27,799	10,217,859	367.56	373,343		293,696		318,392			(79,646)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/05/2023	.02/06/2026	32,141	12,061,549	375.27	333,945		262,703		259,068			(71,242)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/05/2023	.02/09/2026	6,320	2,316,286	366.49	87,914		69,216		75,882			(18,697)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/05/2023	.02/10/2026	11,272	4,124,203	365.88	159,950		125,967		138,910			(33,983)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/05/2023	.02/10/2026	23,513	8,805,596	374.5	251,353		197,950		197,212			(53,403)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/05/2023	.02/11/2026	17,192	6,392,143	371.81	201,490		158,725		163,548			(42,765)				03

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JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	01/31/2025	9,473	3,508,894	370.41		85,352		55,959		71,709			(29,393)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	02/12/2026	14,245	5,320,729	373.52		157,690		124,255		125,263			(33,435)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	02/13/2026	41,710	15,319,681	367.29		566,422		446,447		484,833			(119,975)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	02/03/2025	12,087	4,535,365	375.24		87,023		57,203		66,848			(29,820)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	02/13/2026	36,652	13,746,808	375.06		385,216		303,622		299,877			(81,594)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	02/05/2025	9,446	3,510,687	371.67		80,666		53,115		66,417			(27,551)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	02/17/2026	9,315	3,447,974	370.16		115,597		91,211		95,774			(24,386)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	02/07/2025	8,196	3,030,457	369.77		76,464		50,434		65,043			(26,030)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	02/18/2026	8,846	3,226,716	364.78		130,296		102,838		114,463			(27,459)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	02/07/2025	6,966	2,617,612	375.76		49,112		32,393		37,392			(16,719)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	02/18/2026	18,418	6,900,950	374.68		196,707		155,253		154,006			(41,454)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	05/23/2025	5,471	2,007,043	366.87		62,093		44,055		55,864			(18,038)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	02/10/2025	6,745	2,505,065	371.37		58,686		38,805		48,632			(19,880)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	05/30/2025	7,925	2,911,754	367.41		88,444		62,999		79,082			(25,444)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	02/11/2025	9,520	3,542,364	372.11		80,060		52,983		65,556			(27,077)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	06/04/2025	3,406	1,279,834	375.72		26,944		19,246		21,448			(7,698)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	02/13/2025	6,516	2,409,925	369.87		60,791		40,297		51,716			(20,493)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	05/22/2026	13,648	5,022,213	367.97		189,031		152,625		161,081			(36,406)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	02/13/2025	7,639	2,857,760	374.09		58,669		38,891		46,335			(19,778)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	05/26/2026	10,593	3,886,426	366.88		151,906		122,758		130,881			(29,148)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	05/29/2026	27,723	10,203,291	368.04		384,245		310,719		327,260			(73,526)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	06/01/2026	11,822	4,352,088	368.14		163,496		132,297		139,184			(31,199)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	06/02/2026	13,573	5,004,316	368.71		184,586		149,395		156,201			(35,191)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	02/14/2025	11,560	4,272,825	369.61		109,245		72,477		93,316			(36,769)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	02/14/2025	6,774	2,554,242	377.04		45,186		29,978		33,626			(15,208)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	02/18/2025	2,028	761,029	375.22		14,847		9,882		11,489			(4,965)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	01/30/2026	5,973	2,228,586	373.08		66,604		52,293		53,176			(14,312)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	02/03/2026	23,889	8,815,478	369.02		305,539		240,156		256,413			(65,383)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	06/05/2023	02/03/2026	19,819	7,467,439	376.79		195,015		153,283		148,035			(41,732)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
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		20,944		12,450			(33,349)				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		19,581		11,168			(31,178)				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		20,721		12,031			(31,773)				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		11,725		7,171			(17,846)				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		34,178		19,700			(51,641)				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		22,345		12,325			(33,761)				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		28,321		15,534			(41,284)				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		13,122		8,540			(18,863)				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		52,250		33,221			(75,109)				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		11,370		7,104			(15,690)				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		23,191		13,562			(32,003)				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		15,583		9,168			(21,362)				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		41,139		22,358			(54,588)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/09/2024	3,712	1,121,915	302.21		27,434		10,533		5,614			(16,902)				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		8,730		4,601			(14,008)				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		21,489		40,800			(28,699)				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		35,253		65,068			(47,080)				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		21,244		39,994			(28,189)				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		28,049		51,235			(37,219)				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		24,403		49,252			(35,080)				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		24,198		48,914			(33,844)				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		52,764		105,271			(73,798)				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		27,269		55,341			(37,884)				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		56,915		112,725			(79,070)				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		26,888		52,746			(37,105)				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		22,726		45,209			(31,154)				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		71,681		140,509			(98,265)				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		27,186		50,864			(36,543)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.06/05/2023	.05/30/2025	2,760	1,053,986	381.94	.....	.....21,425	.....	.....15,283	.....	.....19,264	.....	.....	.....(6,143)	.....	.....	.....	03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.06/05/2023	.06/03/2025	2,358	899,724	381.58	.....	.....18,666	.....	.....13,344	.....	.....16,855	.....	.....	.....(5,322)	.....	.....	.....	03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.06/05/2023	.06/04/2025	1,515	581,639	383.92	.....	.....10,810	.....	.....7,732	.....	.....9,587	.....	.....	.....(3,078)	.....	.....	.....	03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.06/05/2023	.05/22/2026	16,853	6,264,493	371.72	.....	.....234,509	.....	.....189,520	.....	.....233,563	.....	.....	.....(44,989)	.....	.....	.....	03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.06/05/2023	.05/26/2026	15,891	5,923,187	372.73	.....	.....214,390	.....	.....173,413	.....	.....213,042	.....	.....	.....(40,978)	.....	.....	.....	03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.06/05/2023	.05/29/2026	30,420	11,337,348	372.7	.....	.....411,244	.....	.....332,858	.....	.....408,690	.....	.....	.....(78,386)	.....	.....	.....	03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.06/05/2023	.06/01/2026	10,503	3,903,443	371.64	.....	.....147,053	.....	.....119,101	.....	.....146,601	.....	.....	.....(27,952)	.....	.....	.....	03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.06/05/2023	.06/02/2026	10,137	3,806,875	375.54	.....	.....125,114	.....	.....101,354	.....	.....123,396	.....	.....	.....(23,760)	.....	.....	.....	03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.06/05/2023	.05/23/2025	2,537	940,480	370.65	.....	.....31,368	.....	.....22,287	.....	.....30,328	.....	.....	.....(9,081)	.....	.....	.....	03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.06/05/2023	.05/30/2025	5,611	2,080,413	370.77	.....	.....69,302	.....	.....49,433	.....	.....67,033	.....	.....	.....(19,869)	.....	.....	.....	03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/03/2024	1,090	4,439,555	4,074.07	.....	.....168,807	.....	.....63,110	.....	.....834,792	.....	.....	.....(105,697)	.....	.....	.....	03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/03/2024	1,237	5,051,819	4,085.48	.....	.....335,347	.....	.....125,373	.....	.....934,057	.....	.....	.....(209,974)	.....	.....	.....	03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/07/2024	963	3,975,449	4,129.95	.....	.....147,064	.....	.....56,088	.....	.....689,940	.....	.....	.....(90,977)	.....	.....	.....	03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/08/2024	1,332	5,490,881	4,122.5	.....	.....294,849	.....	.....112,996	.....	.....964,736	.....	.....	.....(181,853)	.....	.....	.....	03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/10/2024	2,174	8,950,895	4,117.91	.....	.....365,651	.....	.....141,472	.....	.....1,585,816	.....	.....	.....(224,179)	.....	.....	.....	03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/10/2024	1,618	6,680,935	4,129.54	.....	.....393,750	.....	.....152,344	.....	.....1,162,865	.....	.....	.....(241,406)	.....	.....	.....	03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/15/2024	1,075	4,428,524	4,118.37	.....	.....166,695	.....	.....65,993	.....	.....787,773	.....	.....	.....(100,701)	.....	.....	.....	03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/16/2024	1,583	6,483,356	4,096.26	.....	.....386,444	.....	.....153,674	.....	.....1,192,495	.....	.....	.....(232,771)	.....	.....	.....	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	.....	.....72,716	.....	.....858,865	.....	.....	.....(109,339)	.....	.....	.....	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	.....	.....108,563	.....	.....757,535	.....	.....	.....(163,241)	.....	.....	.....	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	.....	.....57,808	.....	.....669,414	.....	.....	.....(83,863)	.....	.....	.....	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	.....	.....82,777	.....	.....616,963	.....	.....	.....(120,084)	.....	.....	.....	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	.....	.....57,716	.....	.....754,611	.....	.....	.....(82,566)	.....	.....	.....	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	.....	.....81,109	.....	.....775,186	.....	.....	.....(116,031)	.....	.....	.....	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	.....	.....129,338	.....	.....909,996	.....	.....	.....(185,026)	.....	.....	.....	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	.....	.....55,959	.....	.....606,991	.....	.....	.....(76,851)	.....	.....	.....	03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.06/07/2023	.05/31/2024	989	4,145,665	4,192.58	146,215		61,845		667,208			(84,371)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.06/07/2023	.05/31/2024	1,545	6,513,064	4,214.73	365,589		154,633		1,011,726			(210,956)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.06/07/2023	.06/05/2024	1,148	4,895,168	4,262.71	173,944		74,959		706,649			(98,984)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.06/07/2023	.06/06/2024	1,210	5,164,826	4,268.24	266,564		115,291		739,171			(151,273)				03
MAY 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGNF3BB653	.06/07/2023	.05/09/2024	2,156	1,389,284	644.53	59,600		22,950		59,141			(36,649)				03
MAY 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGNF3BB653	.06/07/2023	.05/24/2024	2,012	1,287,712	639.86	65,386		26,902		61,637			(38,484)				03
JUN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGNF3BB653	.06/07/2023	.06/06/2024	2,075	1,326,166	639.11	65,550		28,351		60,971			(37,199)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.06/08/2023	.05/23/2025	9,519	965,737	101.45	25,207		18,036		27,263			(7,172)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.06/08/2023	.05/30/2025	13,414	1,357,136	101.17	37,265		26,767		40,574			(10,499)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.06/08/2023	.06/05/2025	16,290	1,666,830	102.32	37,696		27,164		39,667			(10,532)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.06/08/2023	.06/06/2025	14,145	1,445,899	102.22	33,297		24,007		35,146			(9,290)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.06/08/2023	.05/15/2026	10,615	1,074,124	101.19	32,620		26,444		34,948			(6,175)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.06/08/2023	.05/22/2026	23,695	2,396,276	101.13	73,502		59,678		78,808			(13,824)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.06/08/2023	.05/29/2026	91,737	9,304,933	101.43	274,295		223,039		292,159			(51,256)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.06/08/2023	.06/01/2026	76,089	7,742,850	101.76	217,920		177,311		230,697			(40,609)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.06/08/2023	.06/02/2026	85,665	8,776,407	102.45	223,672		182,030		233,405			(41,642)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.06/08/2023	.06/05/2026	288,272	29,498,887	102.33	765,651		623,499		800,925			(142,152)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/09/2023	.06/01/2026	43,184	12,244,306	283.54	346,159		281,653		235,960			(64,506)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/09/2023	.06/02/2026	49,991	14,233,054	284.71	377,054		306,856		251,514			(70,198)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/09/2023	.05/30/2025	23,290	6,593,495	283.1	159,893		114,846		97,403			(45,047)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/09/2023	.06/05/2026	127,019	36,041,743	283.75	1,008,629		821,365		685,457			(187,264)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/09/2023	.06/02/2025	7,666	2,178,055	284.13	49,339		35,496		29,190			(13,842)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/09/2023	.06/08/2026	34,472	9,801,184	284.32	266,095		216,827		179,043			(49,268)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/09/2023	.06/04/2025	5,751	1,672,833	290.88	23,205		16,713		10,839			(6,492)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/09/2023	.06/05/2025	9,861	2,798,133	283.75	65,185		46,973		39,066			(18,212)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/09/2023	.06/06/2025	14,443	4,094,055	283.47	97,257		70,122		58,810			(27,135)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/09/2023	.06/06/2025	202	58,552	289.89	878		633		427			(245)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/09/2023	.05/18/2026	5,429	1,567,126	288.67	32,725		26,547		20,042			(6,178)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/09/2023	05/22/2026	4,722	1,340,385	283.88		37,033	30,068		25,023			(6,965)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/09/2023	05/29/2026	44,944	12,729,096	283.22		365,773	297,423		250,653			(68,350)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/12/2023	02/25/2026	12,632	4,660,759	368.97		164,466	130,973		137,417			(33,493)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/12/2023	02/26/2026	11,066	4,090,344	369.63		141,092	112,388		117,010			(28,704)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/12/2023	02/27/2026	47,784	17,455,455	365.3		699,078	557,001		607,392			(142,078)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/12/2023	02/27/2026	27,476	10,235,864	372.54		318,720	253,945		255,211			(64,775)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/12/2023	03/02/2026	16,504	6,007,224	363.98		251,855	200,824		221,629			(51,031)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/12/2023	03/02/2026	25,386	9,462,557	372.74		292,960	233,600		234,120			(59,360)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/12/2023	02/19/2025	4,907	1,804,613	367.79		50,882	34,279		44,339			(16,603)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/12/2023	03/03/2026	9,946	3,645,923	366.56		140,144	111,776		120,228			(28,367)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/12/2023	03/03/2026	11,912	4,459,461	374.38		130,194	103,840		101,898			(26,353)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/12/2023	02/21/2025	11,290	4,150,114	367.58		118,323	79,839		103,433			(38,484)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/12/2023	03/04/2026	12,556	4,692,478	373.71		140,507	112,095		110,886			(28,412)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/12/2023	02/21/2025	5,020	1,870,032	372.54		42,165	28,451		34,039			(13,714)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/12/2023	03/05/2026	5,736	2,089,433	364.25		86,847	69,303		76,273			(17,544)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/12/2023	02/24/2025	5,610	2,071,354	369.22		54,867	37,108		46,834			(17,759)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/12/2023	03/05/2026	10,731	4,011,075	373.77		119,870	95,655		94,551			(24,215)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/12/2023	02/26/2025	8,481	3,102,409	365.81		96,174	65,145		86,200			(31,029)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/12/2023	02/27/2025	13,498	4,955,616	367.13		144,836	98,182		127,524			(46,654)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/12/2023	02/28/2025	20,914	7,673,416	366.91		226,704	153,796		200,214			(72,908)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/12/2023	02/28/2025	5,222	1,950,812	373.6		42,034	28,516		33,372			(13,518)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/12/2023	03/04/2025	8,316	3,061,092	368.09		85,989	58,511		74,713			(27,478)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/12/2023	03/05/2025	4,563	1,704,493	373.54		37,052	25,231		29,469			(11,821)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/12/2023	02/19/2026	11,368	4,147,163	364.8		168,365	133,868		147,022			(34,497)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/12/2023	02/19/2026	14,433	5,401,078	374.21		157,611	125,318		123,455			(32,293)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/12/2023	02/20/2026	17,979	6,564,210	365.1		263,935	209,911		229,769			(54,023)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/12/2023	02/20/2026	30,112	11,217,716	372.53		348,098	276,847		278,640			(71,250)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/12/2023	02/20/2026	6,566	2,488,686	379.04		60,668	48,250		44,444			(12,418)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/12/2023	02/23/2026	4,334	1,586,929	366.12		61,723	49,127		53,179			(12,595)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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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 Year-end (b)
FEB 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/12/2023	02/24/2026	15,021	5,462,639	363.66		230,877		183,812		203,865			(47,065)				03
FEB 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/12/2023	02/24/2026	24,608	9,137,469	371.32		296,773		236,275		241,175			(60,498)				03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/06/2024	2,649	973,587	367.53		24,689		10,888		17,409			(13,801)				03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/06/2024	10,075	3,704,028	367.64		93,397		41,189		65,562			(52,208)				03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/07/2024	4,166	1,528,176	366.82		40,410		17,885		29,203			(22,526)				03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/07/2024	2,629	965,233	367.08		25,138		11,125		18,019			(14,012)				03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/07/2024	4,099	1,502,399	366.53		40,375		17,869		29,462			(22,506)				03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/07/2024	24,127	8,845,510	366.63		236,199		104,536		171,925			(131,663)				03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/10/2024	4,315	1,583,473	366.96		41,684		18,642		30,059			(23,042)				03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/10/2024	5,652	2,074,484	367.01		54,433		24,343		39,204			(30,089)				03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/11/2024	2,357	865,010	366.92		22,844		10,251		16,510			(12,593)				03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/11/2024	13,291	4,878,608	367.05		127,863		57,379		92,042			(70,484)				03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/12/2024	2,452	900,760	367.42		23,143		10,421		16,470			(12,722)				03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/12/2024	7,575	2,787,678	368.02		69,234		31,174		48,256			(38,059)				03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/13/2024	15,444	5,690,776	368.48		137,760		62,239		94,571			(75,521)				03
MAY 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	05/31/2024	2,771	1,011,304	365.01		29,341		12,658		22,373			(16,682)				03
JUN 24 JPMorgan MOZA1C2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	06/16/2023	06/14/2024	170,749	63,235,118	370.34		1,435,998		659,999		880,652			(775,999)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	06/16/2023	06/13/2025	14,708	5,446,794	370.34		167,519		122,569		126,985			(44,950)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	06/16/2023	06/14/2024	157,529	50,631,238	321.41		1,215,719		557,205		590,150			(658,515)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	06/16/2023	06/13/2025	9,952	3,198,560	321.41		105,958		77,419		74,558			(28,538)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	06/14/2023	05/23/2025	15,908	3,647,663	229.3		113,264		81,846		149,078			(31,417)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	06/14/2023	05/30/2025	10,555	2,429,839	230.21		70,929		51,448		93,036			(19,480)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	06/14/2023	06/02/2025	8,715	2,021,658	231.97		51,942		37,737		67,636			(14,206)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	06/14/2023	06/05/2025	9,745	2,258,805	231.79		58,958		42,901		76,759			(16,057)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	06/14/2023	06/06/2025	21,568	5,003,066	231.97		128,759		93,741		167,699			(35,018)				03
MAY 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	06/14/2023	05/31/2024	5,542	1,274,402	229.97		31,532		13,761		40,589			(17,771)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	06/14/2023	06/13/2025	10,015	2,325,285	232.19		59,086		43,172		76,875			(15,914)				03
JUN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	06/14/2023	06/13/2024	2,939	679,114	231.04		15,314		6,996		19,352			(8,318)				03
JUN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	06/16/2023	06/14/2024	111,859,343	111,859,343	4,425.84		4,317,771		1,984,491		5,729,371			(2,333,280)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
JUN 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	06/16/2023	06/14/2024	87,481,347	87,481,347	4,425.84		3,901,668		1,793,246		4,981,449			(2,108,422)				03
JUN 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	06/16/2023	06/14/2024	4,689,534	4,689,534	4,425.84		211,967		97,422		269,270			(114,545)				03
JUN 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	06/16/2023	06/14/2024	16,291,997	16,291,997	4,425.84		770,611		354,181		959,905			(416,431)				03
JUN 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	06/16/2023	06/14/2024	20,879,095	20,879,095	4,425.84		998,021		458,700		1,236,167			(539,320)				03
JUN 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	06/16/2023	06/14/2024	8,732,672	8,732,672	4,425.84		467,198		214,729		533,957			(252,469)				03
JUN 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	06/16/2023	06/14/2024	9,749,435	9,749,435	4,425.84		414,351		190,440		538,382			(223,911)				03
JUN 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	06/20/2023	06/14/2024	36,305	10,481,210	288.7		253,771		116,961		183,684			(136,809)				03
JUN 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	06/20/2023	06/14/2024	1,473	7,173,227	4,868.42		189,055		87,134		238,121			(101,920)				03
JUN 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	06/20/2023	06/13/2025	409	1,992,936	4,868.42		137,250		100,561		166,745			(36,689)				03
JUN 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	06/20/2023	06/14/2024	2,464	12,539,594	5,089.72		153,193		70,606		161,799			(82,588)				03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	06/20/2023	06/14/2024	12,892	57,058,726	4,425.84		2,082,603		959,859		6,200,808			(1,122,744)				03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	06/20/2023	06/14/2024	16,767	74,207,838	4,425.84		3,252,118		1,498,881		8,064,473			(1,753,237)				03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	06/20/2023	06/14/2024	365	1,617,069	4,425.84		77,415		35,680		175,734			(41,735)				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		149,213		697,769			(174,534)				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		165,516		748,968			(193,603)				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		88,307		330,550			(103,292)				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		84,444		466,805			(98,774)				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		219,314		374,223			(81,764)				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		121,805		206,444			(44,293)				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		78,340		133,208			(28,062)				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		212,300		300,275			(46,745)				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		217,657		308,816			(47,925)				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		294,057		416,072			(64,231)				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		169,008		239,660			(36,916)				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		261,527		370,442			(56,867)				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		282,515		398,066			(61,222)				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		168,232		238,158			(36,334)				03

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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 Year-end (b)
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.06/21/2023	.06/09/2026	295	1,336,975	4,531.35	.....	.....198,778	.....	.....	.....163,505	.....	.....231,244	.....	.....(35,273)	.....	.....	03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.06/21/2023	.06/12/2026	290	1,248,709	4,301.74	.....	.....235,028	.....	.....	.....193,438	.....	.....272,383	.....	.....(41,590)	.....	.....	03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.06/21/2023	.06/12/2026	506	2,389,237	4,724.52	.....	.....288,068	.....	.....	.....237,092	.....	.....334,999	.....	.....(50,976)	.....	.....	03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.06/21/2023	.06/15/2026	287	1,255,135	4,371.92	.....	.....220,534	.....	.....	.....181,616	.....	.....256,041	.....	.....(38,918)	.....	.....	03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.06/21/2023	.06/18/2026	535	2,502,829	4,678.01	.....	.....319,792	.....	.....	.....263,513	.....	.....371,080	.....	.....(56,279)	.....	.....	03
JUN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUMPRO8K5P83	.06/20/2023	.06/14/2024	69,091	16,099,515	233.02	.....	.....233,527	.....	.....	.....107,932	.....	.....359,920	.....	.....(125,594)	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/22/2023	.06/13/2024	2,580	949,168	367.96	.....	.....20,765	.....	.....	.....9,647	.....	.....16,552	.....	.....(11,118)	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/22/2023	.06/14/2024	9,199	3,402,669	369.9	.....	.....66,232	.....	.....	.....30,871	.....	.....49,487	.....	.....(35,361)	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/22/2023	.06/14/2024	5,400	1,998,668	370.11	.....	.....38,395	.....	.....	.....17,896	.....	.....28,475	.....	.....(20,499)	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/22/2023	.06/14/2024	17,750	6,558,995	369.52	.....	.....130,640	.....	.....	.....60,892	.....	.....98,978	.....	.....(69,749)	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/22/2023	.06/14/2024	7,814	2,893,476	370.31	.....	.....54,852	.....	.....	.....25,567	.....	.....40,416	.....	.....(29,285)	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/22/2023	.06/17/2024	2,734	1,011,353	369.94	.....	.....19,711	.....	.....	.....9,276	.....	.....14,766	.....	.....(10,435)	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/22/2023	.06/17/2024	2,932	1,083,761	369.68	.....	.....21,459	.....	.....	.....10,099	.....	.....16,226	.....	.....(11,361)	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/22/2023	.06/17/2024	5,341	1,977,045	370.15	.....	.....38,029	.....	.....	.....17,896	.....	.....28,281	.....	.....(20,133)	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/22/2023	.06/18/2024	2,758	1,020,191	369.94	.....	.....19,911	.....	.....	.....9,399	.....	.....14,933	.....	.....(10,512)	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/22/2023	.06/18/2024	3,008	1,112,541	369.9	.....	.....21,776	.....	.....	.....10,280	.....	.....16,347	.....	.....(11,496)	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/22/2023	.06/18/2024	21,351	7,901,697	370.08	.....	.....152,875	.....	.....	.....72,167	.....	.....114,097	.....	.....(80,708)	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/22/2023	.06/20/2024	3,919	1,445,824	368.94	.....	.....30,097	.....	.....	.....14,296	.....	.....23,379	.....	.....(15,801)	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/22/2023	.06/20/2024	11,347	4,187,998	369.09	.....	.....86,349	.....	.....	.....41,016	.....	.....66,778	.....	.....(45,333)	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/22/2023	.06/21/2024	2,727	1,004,907	368.45	.....	.....21,574	.....	.....	.....10,279	.....	.....17,038	.....	.....(11,295)	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/22/2023	.06/21/2024	6,746	2,486,959	368.67	.....	.....52,684	.....	.....	.....25,102	.....	.....41,323	.....	.....(27,583)	.....	.....	03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/21/2023	.06/06/2025	23,259	2,377,314	102.21	.....	.....59,427	.....	.....	.....43,630	.....	.....57,906	.....	.....(15,797)	.....	.....	03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/21/2023	.06/12/2025	18,757	1,925,624	102.66	.....	.....44,661	.....	.....	.....32,889	.....	.....42,833	.....	.....(11,773)	.....	.....	03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/21/2023	.06/13/2025	35,743	3,677,981	102.9	.....	.....81,852	.....	.....	.....60,306	.....	.....77,785	.....	.....(21,546)	.....	.....	03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/21/2023	.06/20/2025	12,396	1,278,518	103.14	.....	.....27,370	.....	.....	.....20,235	.....	.....25,787	.....	.....(7,135)	.....	.....	03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/21/2023	.04/30/2026	15,818	1,598,581	101.06	.....	.....52,500	.....	.....	.....42,950	.....	.....52,952	.....	.....(9,550)	.....	.....	03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/21/2023	.05/18/2026	9,774	984,743	100.75	.....	.....33,877	.....	.....	.....27,820	.....	.....34,361	.....	.....(6,057)	.....	.....	03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/21/2023	.06/01/2026	8,780	893,751	101.79	.....	.....26,701	.....	.....	.....21,989	.....	.....26,500	.....	.....(4,712)	.....	.....	03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/21/2023	06/05/2026	108,729	11,128,437	102.35	307,378		253,336		301,144			(54,041)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/21/2023	06/09/2026	99,198	10,173,707	102.56	273,289		225,419		266,135			(47,870)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/21/2023	06/12/2026	267,871	27,513,015	102.71	723,787		597,358		702,257			(126,429)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/21/2023	06/15/2026	72,384	7,467,872	103.17	183,928		151,889		176,424			(32,039)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/21/2023	06/16/2026	128,586	13,286,766	103.33	319,793		264,138		305,435			(55,655)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/21/2023	06/18/2026	154,407	15,948,709	103.29	386,327		319,217		369,341			(67,110)				03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	06/22/2023	05/31/2024	1,933	660,031	341.44	17,282		7,675		16,384			(9,607)				03
JUN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	06/22/2023	06/07/2024	3,930	1,351,072	343.75	31,207		14,210		27,508			(16,998)				03
JUN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	06/22/2023	06/21/2024	6,030	2,080,788	345.06	45,106		21,491		38,313			(23,615)				03
MAY 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	06/22/2023	05/23/2025	3,896	1,342,530	344.59	40,480		29,503		35,354			(10,977)				03
MAY 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	06/22/2023	05/30/2025	4,466	1,550,741	347.21	41,760		30,549		35,013			(11,211)				03
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	06/22/2023	06/05/2025	3,956	1,379,394	348.67	34,933		25,634		28,556			(9,299)				03
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	06/22/2023	06/09/2025	3,348	1,155,967	345.27	34,083		25,061		29,547			(9,022)				03
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	06/22/2023	06/12/2025	4,033	1,403,257	347.98	36,858		27,142		30,495			(9,716)				03
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	06/22/2023	06/18/2025	2,711	946,275	349	23,860		17,623		19,383			(6,237)				03
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	06/22/2023	06/20/2025	3,060	1,063,849	347.63	28,522		21,087		23,760			(7,435)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMI K50	06/23/2023	06/06/2025	4,888	1,386,324	283.63	29,823		21,926		19,606			(7,897)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMI K50	06/23/2023	06/01/2026	8,422	2,380,638	282.67	65,751		54,198		48,893			(11,552)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMI K50	06/23/2023	06/05/2026	8,480	2,412,543	284.5	60,144		49,616		43,390			(10,528)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMI K50	06/23/2023	06/08/2026	6,240	1,778,230	284.96	43,236		35,689		30,960			(7,547)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMI K50	06/23/2023	06/09/2026	38,098	10,798,480	283.44	286,540		236,569		210,659			(49,972)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMI K50	06/23/2023	06/12/2026	122,327	34,760,472	284.16	886,446		732,282		644,136			(154,165)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMI K50	06/23/2023	06/09/2025	10,673	3,030,756	283.96	63,833		47,002		41,654			(16,831)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMI K50	06/23/2023	06/15/2026	43,493	12,367,792	284.36	312,297		258,135		226,270			(54,162)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMI K50	06/23/2023	06/12/2025	10,374	2,960,464	285.38	56,491		41,658		35,437			(14,833)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMI K50	06/23/2023	06/16/2026	81,756	23,249,013	284.37	586,945		485,244		425,299			(101,701)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMI K50	06/23/2023	06/13/2025	52,077	14,809,731	284.38	303,713		224,079		196,196			(79,635)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMI K50	06/23/2023	06/18/2026	94,648	26,892,419	284.13	688,857		569,717		501,296			(119,140)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMI K50	06/23/2023	06/13/2025	6,620	1,924,833	290.77	24,445		18,035		12,860			(6,410)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/23/2023	.06/16/2025	5,591	1,589,819	284.34	32,770		24,214		21,225			(8,557)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/23/2023	.06/22/2026	34,210	9,717,125	284.04	250,585		207,405		182,838			(43,181)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/23/2023	.06/20/2025	26,837	7,621,719	284	161,336		119,442		105,674			(41,894)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/23/2023	.06/20/2025	3,893	1,125,283	289.09	16,410		12,149		9,206			(4,261)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/23/2023	.05/18/2026	3,399	987,602	290.52	16,943		13,927		10,823			(3,016)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/02/2025	3,081	1,131,170	367.12	33,955		24,948		31,281			(9,006)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/05/2025	3,640	1,346,866	370.01	35,709		26,278		31,786			(9,432)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	.06/23/2023	.06/08/2026	9,513	3,569,781	375.26	118,121		97,592		117,301			(20,528)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/06/2025	4,263	1,573,549	369.11	43,441		31,983		39,102			(11,458)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	.06/23/2023	.06/09/2026	11,320	4,259,641	376.3	135,838		112,252		134,527			(23,586)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/09/2025	2,994	1,101,962	368.08	31,884		23,510		29,061			(8,374)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	.06/23/2023	.06/12/2026	41,219	15,611,136	378.74	456,088		377,117		448,617			(78,971)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/12/2025	2,854	1,069,302	374.61	23,121		17,074		19,363			(6,047)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	.06/23/2023	.06/15/2026	9,505	3,605,417	379.31	103,288		85,454		101,470			(17,835)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/13/2025	10,062	3,734,180	371.12	94,683		69,954		83,259			(24,729)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	.06/23/2023	.06/16/2026	10,441	3,970,887	380.32	109,629		90,717		107,385			(18,912)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/16/2025	2,545	944,094	371.01	24,123		17,849		21,242			(6,274)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	.06/23/2023	.06/18/2026	24,138	9,140,661	378.68	268,383		222,170		264,135			(46,213)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/17/2025	2,499	953,955	381.66	14,747		10,917		11,029			(3,830)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	.06/23/2023	.06/22/2026	14,334	5,408,950	377.36	166,938		138,299		164,997			(28,640)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/20/2025	10,595	3,923,086	370.29	103,721		76,894		92,245			(26,827)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	.06/23/2023	.06/05/2025	3,133	1,170,943	373.69	34,421		25,330		32,974			(9,091)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	.06/23/2023	.06/06/2025	4,187	1,572,396	375.58	42,596		31,361		40,382			(11,235)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	.06/23/2023	.06/09/2025	2,814	1,057,693	375.82	28,408		20,947		26,915			(7,461)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	.06/23/2023	.06/12/2025	2,430	917,134	377.44	22,969		16,962		21,564			(6,007)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	.06/23/2023	.06/13/2025	5,931	2,252,750	379.82	50,676		37,441		46,878			(13,235)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	.06/23/2023	.06/20/2025	6,026	2,292,036	380.33	50,644		37,545		46,782			(13,099)				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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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 Year-end (b)
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.06/23/2023	.05/26/2026	2,634	975,804	370.4		38,101	31,399		38,274			(6,703)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.06/23/2023	.06/01/2026	3,584	1,335,516	372.64		48,351	39,893		48,321			(8,458)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.06/23/2023	.06/05/2026	45,093	16,936,532	375.59		553,149	456,747		548,622			(96,401)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/23/2025	2,584	953,762	369.14		26,587	19,739		23,972			(6,848)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/25/2025	1,841	689,912	374.84		14,908	11,079		12,491			(3,830)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/26/2023	.05/18/2026	2,350	867,860	369.31		30,526	25,115		26,209			(5,411)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/26/2023	.05/29/2026	3,300	1,209,879	366.68		46,656	38,471		41,135			(8,184)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/02/2026	3,179	1,175,916	369.95		40,718	33,602		34,761			(7,116)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/05/2026	36,279	13,410,247	369.64		469,816	387,937		402,363			(81,878)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/08/2026	13,834	5,096,493	368.4		186,484	154,075		161,649			(32,409)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/09/2026	11,070	4,089,926	369.45		144,468	119,384		123,985			(25,084)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/12/2026	39,292	14,229,028	371.59		467,932	386,910		392,799			(81,022)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/15/2026	7,893	2,936,570	372.07		95,105	78,683		79,465			(16,422)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/16/2026	9,046	3,375,892	373.19		105,296	87,131		86,871			(18,165)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/18/2026	24,913	9,256,180	371.54		305,683	253,047		256,837			(52,636)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/22/2026	13,016	4,815,786	369.99		167,906	139,100		143,417			(28,806)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/23/2026	17,026	6,289,056	369.37		224,068	185,662		192,509			(38,406)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	.06/27/2023	.05/02/2025	548	2,455,825	4,482.66		274,172	198,398		352,904			(75,774)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	.06/27/2023	.05/09/2025	557	2,491,320	4,473.63		283,524	205,972		364,304			(77,552)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	.06/27/2023	.05/15/2025	431	1,920,849	4,455.28		225,340	164,242		289,071			(61,098)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	.06/27/2023	.05/19/2025	507	2,269,662	4,473.21		260,535	190,304		334,718			(70,231)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	.06/27/2023	.05/22/2025	451	2,035,330	4,515.63		220,502	161,319		284,032			(59,182)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	.06/27/2023	.05/27/2025	325	1,464,571	4,505.54		161,932	118,781		208,131			(43,151)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	.06/27/2023	.05/04/2026	469	2,063,311	4,398.07		341,515	280,436		402,881			(61,079)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	.06/27/2023	.05/08/2026	428	1,828,250	4,272.31		344,488	283,114		405,083			(61,374)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	.06/27/2023	.05/11/2026	429	1,933,563	4,503.36		287,199	236,178		339,539			(51,021)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	.06/27/2023	.05/15/2026	601	2,599,339	4,324.52		466,202	383,696		548,673			(82,506)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	.06/27/2023	.05/27/2026	966	4,365,478	4,518.24		644,420	531,661		760,622			(112,758)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
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		53,682		50,301			(12,497)				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		67,761		67,737			(15,754)				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		226,122		241,598			(52,442)				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		165,237		165,449			(38,322)				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		69,315		71,656			(16,016)				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		57,037		55,576			(13,179)				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		88,112		94,058			(20,334)				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		118,802		119,654			(27,416)				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		88,416		93,893			(20,378)				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		50,387		47,499			(11,599)				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		85,309		91,992			(19,614)				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		126,730		127,014			(29,137)				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		139,903		144,539			(32,047)				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		81,404		79,444			(18,624)				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		76,110		74,556			(17,391)				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		61,519		58,797			(14,040)				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		248,383		260,287			(56,617)				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		129,154		128,078			(29,440)				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		94,568		97,984			(21,477)				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		63,616		60,480			(14,448)				03
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		96,084		92,844			(21,795)				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		46,897		46,175			(20,052)				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		40,537		40,129			(17,214)				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		42,894		43,972			(18,010)				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		43,201		44,967			(17,936)				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		51,137		52,598			(21,043)				03
MAR 25 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		15,259		13,430			(6,279)				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		109,948		109,883			(25,627)				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		93,091		97,781			(21,671)				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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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JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/29/2023	06/21/2024	7,526	2,769,005	367.91		58,404		28,377		49,301			(30,027)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/29/2023	06/24/2024	3,129	1,148,131	366.89		25,849		12,671		22,491			(13,178)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/29/2023	06/24/2024	2,524	925,888	366.79		20,977		10,283		18,294			(10,694)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/29/2023	06/24/2024	11,171	4,099,198	366.95		91,937		45,067		79,885			(46,870)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/29/2023	06/25/2024	3,391	1,243,867	366.85		28,109		13,819		24,492			(14,290)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/29/2023	06/25/2024	13,928	5,110,095	366.89		115,186		56,628		100,276			(58,558)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/29/2023	06/26/2024	2,493	914,157	366.71		20,865		10,287		18,248			(10,578)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/29/2023	06/26/2024	3,458	1,268,755	366.88		28,669		14,135		24,961			(14,534)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/29/2023	06/26/2024	10,299	3,778,685	366.9		85,275		42,044		74,214			(43,231)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/29/2023	06/27/2024	3,540	1,299,572	367.09		29,030		14,354		25,148			(14,676)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/29/2023	06/27/2024	20,616	7,568,366	367.12		168,635		83,381		146,076			(85,254)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/29/2023	06/28/2024	2,706	995,944	368		21,083		10,454		17,834			(10,629)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/29/2023	06/28/2024	10,122	3,726,079	368.11		78,346		38,847		66,072			(39,498)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/29/2023	06/21/2024	2,421	888,208	366.84		19,975		9,705		17,379			(10,270)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/29/2023	06/21/2024	6,716	2,466,800	367.32		53,927		26,202		46,285			(27,725)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/29/2023	06/21/2024	2,790	1,024,942	367.38		22,319		10,844		19,130			(11,475)				03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/29/2023	05/30/2025	10,287	1,959,317	190.47		42,176		42,176		46,623							03
JUN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/29/2023	06/06/2025	5,556	1,050,321	189.03		25,726		25,726		29,227							03
JUN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/29/2023	06/11/2025	6,721	1,280,143	190.47		27,825		27,825		30,790							03
JUN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/29/2023	06/13/2025	6,639	1,252,673	188.69		31,800		31,800		36,261							03
JUN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/29/2023	06/20/2025	15,525	2,935,145	189.06		72,501		72,501		82,273							03
JUN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/29/2023	06/27/2025	6,077	1,154,315	189.94		26,558		26,558		29,738							03
MAY 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/29/2023	05/31/2024	2,330	438,071	188.01		15,635		7,090		8,986			(8,545)				03
JUN 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/29/2023	06/28/2024	8,529	1,598,028	187.37		63,795		31,632		37,942			(32,163)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/28/2023	06/20/2025	30,425	3,137,384	103.12		65,139		48,627		63,554			(16,512)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/28/2023	06/23/2025	16,139	1,653,757	102.47		38,540		28,811		38,505			(9,728)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/28/2023	06/26/2025	11,454	1,170,622	102.2		28,613		21,420		28,842			(7,193)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/28/2023	06/27/2025	13,981	1,432,363	102.45		33,555		25,131		33,549			(8,423)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/28/2023	06/12/2026	24,259	2,495,958	102.89		62,126		51,608		61,793			(10,518)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.06/28/2023	.06/15/2026	9,390	966,067	102.88	24,133	20,059	23,984		23,984			(4,074)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.06/28/2023	.06/16/2026	8,608	893,740	103.83	19,393	16,122	18,821		18,821			(3,271)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.06/28/2023	.06/18/2026	109,312	11,293,054	103.31	264,973	220,361	260,622		260,622			(44,612)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.06/28/2023	.06/22/2026	114,856	11,819,840	102.91	294,491	245,093	292,571		292,571			(49,398)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.06/28/2023	.06/23/2026	68,043	6,973,052	102.48	184,941	153,947	185,578		185,578			(30,994)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.06/28/2023	.06/26/2026	164,293	16,821,955	102.39	452,298	376,708	454,716		454,716			(75,591)				03
MAY 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/05/2023	.05/02/2025	6,203	996,494	160.65	42,366	31,026	92,678		92,678			(11,340)				03
MAY 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/05/2023	.05/23/2025	6,308	1,017,343	161.27	41,572	30,785	92,625		92,625			(10,787)				03
JUN 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/05/2023	.06/27/2025	8,717	1,418,551	162.74	51,951	39,126	121,204		121,204			(12,826)				03
APR 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/05/2023	.04/19/2024	6,361	1,010,788	158.9	35,686	13,553	63,492		63,492			(22,133)				03
MAY 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/05/2023	.05/22/2024	4,226	671,900	158.98	25,358	11,253	44,885		44,885			(14,105)				03
JUN 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/05/2023	.06/13/2024	4,039	643,703	159.37	23,750	11,389	43,204		43,204			(12,361)				03
JUL 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/05/2023	.07/01/2024	2,486	402,864	162.07	10,639	5,379	21,299		21,299			(5,260)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/07/2024	1,348	5,707,379	4,235.06	277,279	131,562	864,109		864,109			(145,717)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/07/2024	790	3,378,543	4,275.23	192,887	91,520	478,379		478,379			(101,367)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/10/2024	577	2,457,049	4,255.22	157,128	75,290	361,194		361,194			(81,837)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/12/2024	772	3,322,323	4,305.2	121,450	58,569	449,740		449,740			(62,881)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/12/2024	768	3,321,788	4,327.95	180,851	87,215	432,143		432,143			(93,636)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/13/2024	965	4,215,932	4,368.57	137,733	66,632	510,146		510,146			(71,101)				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	1,138	4,994,454	4,389.88	156,573	75,984	581,664		581,664			(80,589)				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	109,813	504,085		504,085			(116,468)				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	47,939	370,822		370,822			(49,641)				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	73,582	433,946		433,946			(76,195)				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	199,420	1,301,387		1,301,387			(202,898)				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	118,267	542,976		542,976			(120,330)				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	76,476	561,598		561,598			(76,041)				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	68,689	511,272		511,272			(67,913)				03

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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 Year-end (b)
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/06/2023	06/27/2024	1,018	4,434,904	4,357.9		225,322		113,619		557,948			(111,704)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/06/2023	06/28/2024	1,398	6,141,995	4,393.29		211,775		107,084		725,798			(104,691)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/06/2023	06/28/2024	769	3,377,890	4,391.49		182,606		92,335		400,490			(90,271)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/06/2023	07/02/2024	698	3,098,890	4,440.18		102,685		52,490		337,351			(50,195)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/06/2023	07/05/2024	1,363	6,040,114	4,432.07		280,005		144,269		670,764			(135,736)				03
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		98,015		154,849			(32,923)				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		132,955		206,369			(42,381)				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		8,657		18,196			(8,463)				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		11,375		23,645			(10,703)				03
JUL 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		37,141		76,780			(34,945)				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		17,710		37,316			(17,314)				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		31,037		65,834			(30,343)				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		7,835		16,163			(7,533)				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		19,778		40,457			(19,018)				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		7,667		15,745			(7,332)				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		41,587		84,842			(39,769)				03
JUN 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		8,105		16,497			(7,708)				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		21,691		45,867			(21,206)				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		20,344		41,358			(19,349)				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		43,072		36,412			(8,393)				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		34,136		28,441			(6,622)				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		17,129		14,243			(5,561)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/07/2023	06/18/2026	4,810	1,364,144	283.63		37,344		31,288		26,381			(6,056)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/07/2023	06/22/2026	7,627	2,166,502	284.07		57,950		48,587		40,675			(9,362)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/07/2023	06/23/2025	3,545	1,003,340	283.04		23,898		18,066		15,305			(5,832)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/07/2023	06/23/2026	41,178	11,643,810	282.77		334,930		280,869		240,422			(54,061)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/07/2023	06/26/2025	11,957	3,399,549	284.32		74,316		56,256		46,010			(18,060)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/07/2023	06/26/2026	164,415	46,657,692	283.78		1,270,740		1,066,199		896,870			(204,541)				03

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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 Year-end (b)
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		215,916		178,861			(41,285)				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		90,339		74,118			(28,948)				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		320,005		262,571			(61,121)				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		44,223		36,098			(14,093)				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		495,059		402,818			(94,349)				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		11,041		7,437			(3,506)				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		232,252		193,950			(44,070)				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		101,146		81,686			(32,057)				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		3,125		2,130			(991)				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		24,586		20,920			(4,812)				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		209,397		259,147			(45,001)				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		134,608		158,005			(28,928)				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		129,442		157,823			(27,783)				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		210,544		243,540			(45,191)				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		70,646		88,099			(15,145)				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		47,482		54,232			(10,179)				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		34,364		51,575			(13,826)				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		29,359		30,896			(6,294)				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		111,454		171,229			(44,737)				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		47,799		68,604			(19,054)				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		43,023		64,149			(17,110)				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		69,354		108,518			(27,519)				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		54,426		81,371			(21,546)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/10/2023	.03/14/2025	16,296	5,972,369	366.49	147,969		106,073		161,469			(41,896)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/10/2023	.03/14/2025	8,345	3,117,678	373.58	53,995		38,707		54,360			(15,288)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/10/2023	.03/18/2025	9,636	3,566,091	370.08	74,294		53,395		78,113			(20,899)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/10/2023	.03/06/2026	43,699	15,957,244	365.16	551,922		453,283		560,240			(98,639)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/10/2023	.03/06/2026	25,648	9,522,258	371.26	263,666		216,544		253,437			(47,122)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/10/2023	.03/09/2026	16,451	6,004,027	364.97	209,418		172,107		212,826			(37,311)				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
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		230,603		269,745			(49,993)				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		285,548		354,065			(61,827)				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		164,486		191,674			(35,615)				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		68,594		86,380			(14,833)				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		78,017		90,551			(16,871)				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		58,766		73,943			(12,692)				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		66,674		77,250			(14,400)				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		419,697		517,455			(90,533)				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		262,920		307,889			(56,715)				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		39,472		41,959			(8,515)				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		31,946		16,458			(32,132)				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		24,021		11,321			(24,161)				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		9,952		5,184			(9,727)				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		12,550		6,321			(12,267)				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		10,356		5,383			(10,065)				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		9,270		4,546			(8,959)				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		63,622		30,572			(61,489)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	07/03/2024	6,751	2,059,967	305.15		37,601		19,380		9,019			(18,221)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	07/05/2024	4,910	1,487,787	302.99		32,015		16,587		9,201			(15,428)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	07/05/2024	5,360	1,630,239	304.17		32,158		16,661		8,429			(15,497)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	07/09/2024	6,541	1,985,002	303.46		41,537		21,741		11,678			(19,796)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/07/2024	4,126	1,251,816	303.38		25,170		12,015		6,229			(13,155)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/12/2024	8,273	2,514,841	303.97		48,730		23,640		11,713			(25,090)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/13/2024	3,655	1,114,434	304.89		20,104		9,783		4,471			(10,320)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/14/2024	3,311	1,012,763	305.92		16,884		8,242		3,420			(8,642)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/14/2024	18,392	5,623,808	305.78		94,717		46,238		19,467			(48,479)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/18/2024	3,753	1,148,440	305.97		19,180		9,478		3,962			(9,702)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/18/2024	3,117	954,400	306.19		15,679		7,748		3,168			(7,931)				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/20/2024	5,581	1,702,817	305.09		30,586		15,204		6,928			(15,382)				03

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JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/07/2024	8,506	2,577,090	302.98		53,416		25,498		13,699			(27,919)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/07/2023	06/20/2025	9,369	967,394	103.25		19,310		14,599		19,052			(4,712)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/07/2023	06/27/2025	29,819	3,055,883	102.48		70,254		53,279		71,134			(16,975)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/07/2023	07/03/2025	54,897	5,662,102	103.14		116,217		88,370		115,113			(27,847)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/07/2023	06/12/2026	18,140	1,852,100	102.1		51,119		42,823		52,329			(8,296)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/07/2023	06/23/2026	12,310	1,266,994	102.92		31,133		26,132		31,318			(5,001)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/07/2023	06/26/2026	115,191	11,828,961	102.69		301,109		252,876		304,173			(48,233)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/07/2023	06/29/2026	117,931	12,140,959	102.95		297,775		250,208		299,125			(47,567)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/07/2023	06/30/2026	108,239	11,200,554	103.48		254,037		213,494		252,084			(40,543)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/07/2023	07/02/2026	200,632	20,789,470	103.62		462,055		388,450		456,869			(73,605)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/07/2023	07/06/2026	108,705	11,182,529	102.87		278,069		233,935		279,842			(44,134)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/12/2023	06/26/2025	4,263	1,570,532	368.43		44,333		33,700		41,121			(10,632)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/12/2023	06/27/2025	6,909	2,547,509	368.72		71,025		54,015		65,703			(17,010)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/12/2023	07/02/2025	2,585	968,339	374.65		20,729		15,799		17,859			(4,930)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/12/2023	07/03/2025	5,701	2,103,386	368.96		58,263		44,425		53,773			(13,837)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/12/2023	07/07/2025	5,002	1,836,804	367.2		55,024		42,028		51,761			(12,996)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/12/2023	07/10/2025	4,676	1,722,093	368.27		49,380		37,765		45,930			(11,615)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/12/2023	07/11/2025	1,784	655,892	367.71		19,282		14,753		18,036			(4,529)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/12/2023	06/16/2026	2,790	1,036,823	371.58		33,623		28,240		28,696			(5,384)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/12/2023	06/22/2026	2,496	924,609	370.42		31,276		26,297		27,021			(4,980)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/12/2023	06/26/2026	57,630	21,310,318	369.78		737,660		620,648		641,537			(117,013)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/12/2023	06/29/2026	15,555	5,757,920	370.16		197,085		165,908		170,746			(31,176)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/12/2023	06/30/2026	12,500	4,644,776	371.58		151,501		127,558		129,440			(23,943)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/12/2023	07/02/2026	27,352	10,140,724	370.75		340,531		286,813		293,372			(53,719)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/12/2023	07/06/2026	9,957	3,649,616	366.52		141,496		119,257		126,767			(22,239)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/12/2023	07/07/2026	11,907	4,360,049	366.19		170,859		144,030		153,589			(26,829)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/12/2023	07/10/2026	31,101	11,403,917	366.67		440,395		371,432		394,168			(68,963)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/13/2023	07/05/2024	7,537	2,743,854	364.03		77,786		40,871		68,853			(36,916)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/13/2023	07/11/2024	2,658	968,545	364.42		27,030		14,416		23,760			(12,614)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Annuit		Index	NA	07/13/2023	07/05/2024	5,132	1,868,350	364.09		52,752		27,717		46,669			(25,035)				
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Annuit		Index	NA	07/13/2023	07/11/2024	17,414	6,350,969	364.71		174,312		92,966		152,365			(81,345)				
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Annuit		Index	NA	07/13/2023	07/05/2024	8,373	3,048,449	364.1		86,070		45,223		76,088			(40,847)				
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Annuit		Index	NA	07/13/2023	07/12/2024	2,197	804,040	365.92		20,655		11,043		17,561			(9,612)				
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Annuit		Index	NA	07/13/2023	07/12/2024	8,724	3,198,697	366.67		78,687		42,068		65,740			(36,619)				
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Annuit		Index	NA	07/13/2023	07/08/2024	3,074	1,118,047	363.75		32,274		17,086		28,764			(15,188)				
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Annuit		Index	NA	07/13/2023	07/08/2024	7,496	2,727,948	363.92		78,033		41,312		69,287			(36,722)				
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Annuit		Index	NA	07/13/2023	07/09/2024	2,511	912,728	363.46		26,795		14,221		24,023			(12,574)				
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Annuit		Index	NA	07/13/2023	07/09/2024	8,273	3,010,550	363.92		86,200		45,749		76,553			(40,451)				
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Annuit		Index	NA	07/13/2023	07/10/2024	4,432	1,612,459	363.85		46,399		24,686		41,266			(21,713)				
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Annuit		Index	NA	07/13/2023	07/10/2024	8,679	3,157,647	363.84		90,866		48,344		80,871			(42,522)				
JUL 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	07/12/2023	07/11/2025	2,507	944,980	376.92		28,858		22,171		23,409			(6,687)				
JUN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	07/12/2023	06/12/2026	1,429	539,867	377.82		18,638		15,686		16,089			(2,951)				
JUN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	07/12/2023	06/18/2026	4,487	1,699,416	378.71		56,991		48,018		49,049			(8,973)				
JUN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	07/12/2023	06/23/2026	10,680	4,027,136	377.09		143,228		120,782		124,205			(22,446)				
JUN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	07/12/2023	06/26/2026	44,146	16,662,806	377.45		585,911		494,345		507,455			(91,566)				
JUN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	07/12/2023	06/29/2026	14,814	5,620,941	379.43		184,588		155,821		158,660			(28,767)				
JUN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	07/12/2023	06/20/2025	2,718	1,027,329	377.95		29,658		22,580		23,715			(7,077)				
JUN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	07/12/2023	06/30/2026	16,171	6,148,384	380.21		196,471		165,881		168,344			(30,591)				
JUL 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	07/12/2023	07/02/2026	22,645	8,604,910	380		277,266		234,176		237,788			(43,090)				
JUL 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	07/12/2023	07/06/2026	11,238	4,236,790	377		151,893		128,374		131,973			(23,519)				
JUL 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	07/12/2023	07/07/2026	11,377	4,283,963	376.54		156,096		131,949		135,887			(24,147)				
JUL 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	07/12/2023	07/10/2026	26,881	10,149,997	377.59		357,068		301,983		309,611			(55,085)				
JUN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	07/12/2023	06/23/2025	2,493	941,427	377.66		27,568		21,017		22,120			(6,551)				
JUN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	07/12/2023	06/27/2025	6,450	2,430,796	376.87		73,785		56,351		59,629			(17,434)				
JUN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	07/12/2023	06/30/2025	2,910	1,109,774	381.38		27,768		21,235		21,670			(6,534)				
JUL 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	07/12/2023	07/03/2025	8,971	3,380,841	376.86		103,026		78,886		83,408			(24,140)				

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 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	36,850		38,170			(11,195)				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	61,593		105,287			(19,444)				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	31,430		53,645			(9,866)				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	101,089		173,303			(31,496)				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	31,173		53,495			(9,659)				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	79,314		136,128			(24,438)				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	49,950		85,530			(15,362)				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	28,596		48,694			(8,746)				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	48,828		83,288			(14,853)				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	54,309		92,869			(16,312)				03
JUN 24 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	39,931		67,872			(11,972)				03
JUL 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	14,157		36,355			(13,746)				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	11,372		28,639			(10,322)				03
JUL 25 NYSE Zebra2 Edge Call	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	15,237		38,138			(13,253)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/14/2023	07/07/2025	8,133	2,309,448	283.95		57,997	44,545		32,808			(13,452)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/14/2023	07/10/2025	11,859	3,379,716	284.99		79,320	60,998		43,570			(18,321)				03
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	101,802		71,407			(30,522)				03
JUN 26 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	4,037		2,317			(1,210)				03
JUL 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	49,184		36,942			(9,026)				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	24,090		17,458			(4,406)				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	346,531		265,492			(63,040)				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	1,059,765		795,185			(192,162)				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	207,170		152,393			(37,443)				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	613,660		567,597			(516,601)				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	82,822		75,832			(24,359)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	07/18/2023	07/15/2024	203,724	74,962,162	367.96		1,888,518	1,025,345		1,390,543			(863,173)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	07/18/2023	07/15/2025	15,127	5,566,285	367.96		184,706	142,727		151,473			(41,979)				03
JUL 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUH3JPFQFNF3BB653	07/18/2023	07/15/2024	93,348,525	93,348,525	4,505.42		3,957,977	2,148,930		4,163,314			(1,809,048)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
JUL 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFQFNF3B8653	.07/18/2023	.07/15/2024	... 70,638,596	... 70,638,596	... 4,505.42	... 3,510,738	...	... 1,906,107	...	... 3,522,740	...	...	... (1,604,631)	...	...	...	03
JUL 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFQFNF3B8653	.07/18/2023	.07/15/2024	... 2,876,415	... 2,876,415	... 4,505.42	... 145,259	...	... 78,866	...	... 144,808	...	...	... (66,393)	...	...	...	03
JUL 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFQFNF3B8653	.07/18/2023	.07/15/2024	... 11,795,818	... 11,795,818	... 4,505.42	... 627,538	...	... 340,713	...	... 612,261	...	...	... (286,825)	...	...	...	03
JUL 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFQFNF3B8653	.07/18/2023	.07/15/2024	... 18,259,612	... 18,259,612	... 4,505.42	... 982,367	...	... 533,363	...	... 953,550	...	...	... (449,004)	...	...	...	03
JUL 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFQFNF3B8653	.07/18/2023	.07/15/2024	... 8,699,014	... 8,699,014	... 4,505.42	... 528,900	...	... 287,159	...	... 476,639	...	...	... (241,741)	...	...	...	03
JUL 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFQFNF3B8653	.07/18/2023	.07/15/2024	... 5,210,930	... 5,210,930	... 4,505.42	... 246,477	...	... 133,821	...	... 251,278	...	...	... (112,656)	...	...	...	03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUF57RNE97	.07/19/2023	03/21/2025	... 18,777	... 6,934,515	... 369.31	... 213,118	...	... 155,727	...	... 159,636	...	...	... (57,391)	...	...	...	03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUF57RNE97	.07/19/2023	03/24/2025	... 19,278	... 7,204,810	... 373.74	... 181,209	...	... 132,650	...	... 125,870	...	...	... (48,559)	...	...	...	03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUF57RNE97	.07/19/2023	03/27/2025	... 17,415	... 6,450,435	... 370.4	... 189,647	...	... 139,074	...	... 139,739	...	...	... (50,573)	...	...	...	03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUF57RNE97	.07/19/2023	03/28/2025	... 20,180	... 7,457,049	... 369.53	... 228,032	...	... 167,322	...	... 170,494	...	...	... (60,710)	...	...	...	03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUF57RNE97	.07/19/2023	03/31/2025	... 14,231	... 5,315,189	... 373.5	... 135,904	...	... 99,897	...	... 95,119	...	...	... (36,007)	...	...	...	03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUF57RNE97	.07/19/2023	04/03/2025	... 19,994	... 7,435,832	... 371.9	... 205,140	...	... 151,052	...	... 147,822	...	...	... (54,088)	...	...	...	03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUF57RNE97	.07/19/2023	04/04/2025	... 12,607	... 4,693,841	... 372.33	... 127,075	...	... 93,624	...	... 90,920	...	...	... (33,452)	...	...	...	03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUF57RNE97	.07/19/2023	03/19/2026	... 21,430	... 7,920,040	... 369.57	... 306,669	...	... 254,927	...	... 229,647	...	...	... (51,743)	...	...	...	03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUF57RNE97	.07/19/2023	03/20/2026	... 53,237	... 19,482,007	... 365.95	... 851,256	...	... 707,776	...	... 664,597	...	...	... (143,480)	...	...	...	03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUF57RNE97	.07/19/2023	03/20/2026	... 24,542	... 9,133,469	... 372.15	... 323,960	...	... 269,356	...	... 234,908	...	...	... (54,604)	...	...	...	03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUF57RNE97	.07/19/2023	03/23/2026	... 23,286	... 8,532,594	... 366.43	... 367,449	...	... 305,706	...	... 285,424	...	...	... (61,743)	...	...	...	03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUF57RNE97	.07/19/2023	03/23/2026	... 25,432	... 9,538,190	... 375.04	... 306,207	...	... 254,754	...	... 213,767	...	...	... (51,453)	...	...	...	03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUF57RNE97	.07/19/2023	03/24/2026	... 31,018	... 11,500,334	... 370.76	... 428,672	...	... 356,715	...	... 316,490	...	...	... (71,957)	...	...	...	03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUF57RNE97	.07/19/2023	03/25/2026	... 18,309	... 6,877,392	... 375.62	... 216,418	...	... 180,127	...	... 149,985	...	...	... (36,291)	...	...	...	03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUF57RNE97	.07/19/2023	03/26/2026	... 15,664	... 5,846,264	... 373.22	... 200,348	...	... 166,786	...	... 143,383	...	...	... (33,562)	...	...	...	03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUF57RNE97	.07/19/2023	03/27/2026	... 41,963	... 15,420,254	... 367.47	... 642,458	...	... 534,945	...	... 493,453	...	...	... (107,513)	...	...	...	03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUF57RNE97	.07/19/2023	03/27/2026	... 27,326	... 10,196,959	... 373.16	... 350,319	...	... 291,694	...	... 250,957	...	...	... (58,625)	...	...	...	03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUF57RNE97	.07/19/2023	03/30/2026	... 18,707	... 6,888,897	... 368.25	... 280,046	...	... 233,324	...	... 213,231	...	...	... (46,722)	...	...	...	03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUF57RNE97	.07/19/2023	03/30/2026	... 21,966	... 8,239,580	... 375.11	... 264,688	...	... 220,528	...	... 184,877	...	...	... (44,159)	...	...	...	03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUF57RNE97	.07/19/2023	03/31/2026	... 15,875	... 5,866,913	... 369.56	... 228,288	...	... 190,240	...	... 171,242	...	...	... (38,048)	...	...	...	03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUF57RNE97	.07/19/2023	03/31/2026	... 15,926	... 5,996,572	... 376.53	... 183,307	...	... 152,756	...	... 125,511	...	...	... (30,551)	...	...	...	03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUF57RNE97	.07/19/2023	04/01/2026	... 15,932	... 6,046,334	... 379.51	... 166,011	...	... 138,371	...	... 108,860	...	...	... (27,640)	...	...	...	03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUF57RNE97	.07/19/2023	04/02/2026	... 54,987	... 20,308,851	... 369.34	... 796,760	...	... 664,236	...	... 599,225	...	...	... (132,524)	...	...	...	03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/19/2023	04/02/2026	31,292	11,804,424	377.24		352,030		293,477		238,746			(58,553)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/19/2023	03/20/2025	17,916	6,605,943	368.72		208,362		152,159		157,430			(56,203)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/14/2023	07/07/2025	14,958	1,536,596	102.73		41,612		32,049		34,148			(9,563)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/14/2023	07/11/2025	24,308	2,505,222	103.06		64,344		49,640		52,061			(14,705)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/14/2023	07/02/2026	16,142	1,668,643	103.37		46,006		38,964		38,293			(7,042)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/14/2023	07/07/2026	92,719	9,529,652	102.78		285,667		242,144		242,178			(43,523)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/14/2023	07/10/2026	334,893	34,527,504	103.1		990,615		840,107		832,006			(150,508)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/14/2023	07/13/2026	127,634	13,258,658	103.88		340,911		289,258		279,623			(51,653)				03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	07/19/2023	07/15/2024	10,075	45,393,188	4,505.42		1,811,327		986,167		4,440,814			(825,160)				03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	07/19/2023	07/15/2024	13,624	61,383,104	4,505.42		2,961,646		1,612,452		6,005,107			(1,349,194)				03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	07/19/2023	07/15/2024	527	2,374,762	4,505.42		125,537		68,348		232,323			(57,189)				03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	07/19/2023	07/15/2024	1,322	5,958,283	4,505.42		332,548		181,054		582,899			(151,494)				03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	07/19/2023	07/15/2024	1,955	8,809,313	4,505.42		508,820		277,024		861,815			(231,796)				03
JUL 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	07/19/2023	07/15/2024	1,279	6,339,714	4,955.96		204,763		111,482		182,057			(93,281)				03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	07/19/2023	07/15/2024	877	3,951,073	4,505.42		277,040		150,833		386,533			(126,207)				03
JUL 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	07/19/2023	07/15/2025	453	2,244,257	4,955.96		174,946		135,372		168,609			(39,574)				03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	07/19/2023	07/15/2024	444	2,000,857	4,505.42		93,754		51,044		195,744			(42,710)				03
JUL 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	07/19/2023	07/15/2024	2,848	14,756,039	5,181.23		227,183		123,689		158,045			(103,495)				03
JUL 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	07/19/2023	07/15/2024	39,075	11,257,965	288.11		302,052		164,450		222,003			(137,601)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/20/2023	07/17/2025	2,609	970,369	371.87		27,582		21,448		21,342			(6,134)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/20/2023	07/18/2025	4,454	1,661,193	372.97		45,074		35,065		34,343			(10,010)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/20/2023	07/18/2025	737	281,374	381.68		5,138		3,997		3,400			(1,141)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/20/2023	07/10/2026	10,131	3,743,139	369.48		146,796		124,953		114,864			(21,843)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/20/2023	07/13/2026	13,032	4,842,505	371.59		177,494		151,156		135,738			(26,338)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/20/2023	07/14/2026	13,149	4,876,129	370.83		183,300		156,126		141,389			(27,174)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/20/2023	07/17/2026	38,633	14,381,446	372.26		516,134		439,828		392,034			(76,306)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/20/2023	07/11/2025	3,988	1,470,520	368.75		47,495		36,845		38,248			(10,650)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/20/2023	07/14/2025	3,163	1,172,044	370.58		35,138		27,292		27,646			(7,846)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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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 Year-end (b)
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		355,958		398,639			(61,756)				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		163,414		214,950			(48,812)				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		210,958		276,101			(61,866)				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		105,016		135,623			(29,978)				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		385,219		434,733			(68,607)				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		231,687		262,400			(41,126)				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		321,643		361,658			(56,906)				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		365,746		409,450			(64,496)				03
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		212,577		235,986			(37,323)				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		324,634		370,916			(56,749)				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		236,223		259,958			(41,294)				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		279,881		312,456			(48,714)				03
JUL 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUWFFPU8MPPR08K5P83	.07/19/2023	.07/15/2024	75,573	17,577,550	232.59	334,789		183,806		432,038			(150,983)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	.07/21/2023	.07/17/2025	9,834	2,794,913	284.21	80,348		62,567		39,161			(17,781)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	.07/21/2023	.07/18/2025	13,148	3,754,934	285.59	98,924		77,063		46,094			(21,862)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	.07/21/2023	.07/18/2025	2,981	870,830	292.17	14,592		11,368		5,309			(3,225)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	.07/21/2023	.07/02/2026	3,377	959,877	284.21	31,711		26,982		17,943			(4,729)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	.07/21/2023	.07/14/2026	46,017	13,132,814	285.39	409,380		349,010		226,757			(60,369)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	.07/21/2023	.07/17/2026	138,567	39,444,377	284.66	1,279,083		1,090,983		720,122			(188,100)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	.07/21/2023	.07/20/2026	45,708	13,106,715	286.75	380,692		324,862		205,107			(55,830)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	.07/21/2023	.07/14/2025	5,416	1,540,787	284.5	43,430		33,779		20,931			(9,651)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/24/2023	.04/16/2026	7,445	2,833,280	380.54	73,710		61,931		48,942			(11,779)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/24/2023	.04/17/2026	60,048	22,294,681	371.28	806,447		677,707		606,527			(128,740)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/24/2023	.04/17/2026	30,322	11,425,490	376.81	340,512		286,153		238,598			(54,359)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/24/2023	.04/04/2025	7,997	2,997,803	374.85	70,057		52,032		49,346			(18,024)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/24/2023	.04/08/2025	9,403	3,495,445	371.74	94,876		70,623		70,568			(24,253)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/24/2023	.04/09/2025	6,402	2,390,195	373.37	60,176		44,818		43,588			(15,358)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFU57RNE97	07/24/2023	04/10/2025	7,685	2,848,116	370.61			60,704		61,747			(20,757)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFU57RNE97	07/24/2023	04/11/2025	22,841	8,462,362	370.49			181,542		184,979			(61,943)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFU57RNE97	07/24/2023	04/11/2025	6,652	2,514,484	377.99			37,894		33,795			(12,929)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFU57RNE97	07/24/2023	04/16/2025	9,348	3,484,673	372.79			67,718		66,446			(22,860)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFU57RNE97	07/24/2023	04/17/2025	18,810	7,005,924	372.46			138,450		136,499			(46,639)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFU57RNE97	07/24/2023	04/17/2025	8,187	3,103,272	379.07			44,703		39,044			(15,059)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFU57RNE97	07/24/2023	04/06/2026	13,829	5,109,644	369.49			163,976		150,056			(31,564)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFU57RNE97	07/24/2023	04/06/2026	17,298	6,498,998	375.71			167,976		142,245			(32,334)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFU57RNE97	07/24/2023	04/07/2026	15,633	5,762,346	368.6			190,650		176,238			(36,655)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFU57RNE97	07/24/2023	04/07/2026	10,012	3,752,926	374.86			100,093		85,683			(19,244)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFU57RNE97	07/24/2023	04/07/2026	10,237	3,940,915	384.97			72,295		53,316			(13,900)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFU57RNE97	07/24/2023	04/08/2026	8,493	3,166,719	372.86			90,628		79,630			(17,403)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFU57RNE97	07/24/2023	04/09/2026	9,297	3,465,591	372.75			99,620		87,637			(19,107)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFU57RNE97	07/24/2023	04/10/2026	39,808	14,756,253	370.69			455,682		410,998			(87,293)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFU57RNE97	07/24/2023	04/10/2026	14,076	5,271,978	374.53			142,468		122,518			(27,292)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFU57RNE97	07/24/2023	04/13/2026	14,250	5,272,374	370			166,921		151,812			(31,861)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFU57RNE97	07/24/2023	04/13/2026	13,969	5,285,069	378.34			124,926		101,957			(23,845)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFU57RNE97	07/24/2023	04/13/2026	6,378	2,471,875	387.59			41,236		29,086			(7,871)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFU57RNE97	07/24/2023	04/15/2026	10,249	3,863,781	376.98			96,086		79,911			(18,297)				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				34,034		33,725			(9,715)				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				37,740		37,385			(10,658)				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				19,601		18,994			(5,526)				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				8,176		7,293			(2,305)				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				28,667		28,281			(4,992)				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				115,211		113,421			(19,890)				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				86,601		84,280			(14,902)				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				173,160		170,106			(29,765)				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				483,641		471,968			(82,865)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	07/24/2023	07/14/2025	12,126	1,253,332	103.36	30,933		24,126		24,481			(6,807)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	07/24/2023	07/18/2025	39,375	4,090,700	103.89	92,414		72,190		71,373			(20,224)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	07/24/2023	06/26/2026	9,480	972,255	102.56	30,127		25,657		25,550			(4,470)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	07/24/2023	07/14/2026	124,463	12,918,046	103.79	338,540		289,150		276,863			(49,390)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	07/24/2023	07/17/2026	406,076	42,207,506	103.94	1,083,410		925,787		882,030			(157,623)				03
JUN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	07/24/2023	07/21/2026	78,151	8,113,632	103.82	212,102		181,357		173,431			(30,745)				03
JUL 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	07/25/2023	06/18/2024	2,315	1,496,344	646.45	74,719		38,616		59,218			(36,103)				03
JUL 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	07/25/2023	07/01/2024	2,095	1,353,023	645.85	71,396		38,218		55,522			(33,178)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	07/25/2023	07/23/2024	3,111	2,038,792	655.4	100,415		56,588		76,689			(43,828)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	07/26/2023	07/12/2024	5,265	1,937,799	368.06	49,490		27,290		35,439			(22,200)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	07/26/2023	07/12/2024	9,498	3,493,663	367.85	90,321		49,806		65,052			(40,516)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	07/26/2023	07/15/2024	5,246	1,929,116	367.7	50,471		28,023		36,581			(22,447)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	07/26/2023	07/16/2024	4,996	1,835,392	367.34	49,065		27,305		35,929			(21,760)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	07/26/2023	07/16/2024	10,593	3,897,647	367.95	100,632		56,002		72,491			(44,631)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	07/26/2023	07/17/2024	4,997	1,839,718	368.16	47,022		26,227		33,672			(20,796)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	07/26/2023	07/17/2024	7,021	2,584,212	368.06	66,420		37,046		47,702			(29,375)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	07/26/2023	07/18/2024	9,813	3,629,071	369.81	84,395		47,176		57,619			(37,219)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	07/26/2023	07/19/2024	5,342	1,977,634	370.2	44,980		25,199		30,385			(19,781)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	07/26/2023	07/19/2024	9,549	3,532,864	369.99	81,354		45,576		55,313			(35,777)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	07/26/2023	07/19/2024	5,355	1,983,939	370.5	44,337		24,839		29,664			(19,499)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	07/26/2023	07/19/2024	12,074	4,478,122	370.89	97,799		54,790		64,611			(43,010)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	07/26/2023	07/22/2024	4,629	1,708,261	369.06	41,704		23,517		29,213			(18,188)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	07/26/2023	07/22/2024	4,910	1,816,078	369.88	42,274		23,838		28,905			(18,436)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	07/26/2023	07/23/2024	5,478	2,025,942	369.8	47,444		26,810		32,542			(20,633)				03
JUN 25 JPUSCYQ Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	07/26/2023	06/27/2025	5,446	1,023,861	188	30,226		23,447		32,021			(6,779)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	07/26/2023	07/23/2024	13,063	4,830,994	369.81	112,999		63,855		77,529			(49,144)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	07/26/2023	07/24/2024	6,091	2,255,405	370.28	51,409		29,113		34,789			(22,296)				03
JUL 25 JPUSCYQ Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	07/26/2023	07/03/2025	8,252	1,552,741	188.17	45,385		35,292		47,948			(10,093)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	07/26/2023	07/24/2024	9,530	3,533,072	370.73	78,432		44,416		52,336			(34,016)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
JUL 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/11/2025	12,794	2,411,385	188.48		68,959		53,796		72,634			(15,163)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/25/2024	20,103	7,457,834	370.99		163,232		92,633		108,117			(70,599)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/14/2025	6,026	1,132,822	188		33,683		26,308		35,811			(7,376)				03
JUL 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/18/2025	7,674	1,445,514	188.37		41,899		32,775		44,207			(9,124)				03
JUL 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/25/2025	5,530	1,043,650	188.73		29,474		23,118		30,966			(6,356)				03
JUL 24 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/11/2024	5,087	947,088	186.18		25,791		14,189		27,157			(11,602)				03
JUL 24 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/25/2024	3,532	660,464	186.98		16,849		9,562		17,163			(7,287)				03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	07/25/2023	07/01/2024	2,795	962,533	344.33		23,453		12,554		19,259			(10,899)				03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	07/25/2023	07/10/2024	2,835	974,313	343.65		24,893		13,623		20,953			(11,270)				03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	07/25/2023	07/24/2024	3,406	1,177,077	345.58		27,283		15,408		21,793			(11,875)				03
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	07/25/2023	06/20/2025	2,897	1,000,664	345.44		31,140		24,051		25,485			(7,090)				03
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	07/25/2023	06/27/2025	3,399	1,183,189	348.09		32,869		25,461		25,820			(7,408)				03
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	07/25/2023	06/30/2025	5,338	1,866,835	349.74		48,307		37,465		36,860			(10,842)				03
JUL 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	07/25/2023	07/03/2025	3,495	1,223,348	350.02		31,386		24,372		23,784			(7,014)				03
JUL 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	07/25/2023	07/11/2025	5,985	2,077,765	347.19		60,803		47,367		48,346			(13,436)				03
JUL 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	07/25/2023	07/14/2025	3,502	1,222,208	348.98		33,026		25,758		25,578			(7,268)				03
JUL 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	07/25/2023	07/18/2025	6,380	2,234,554	350.22		57,296		44,758		43,435			(12,539)				03
JUL 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	07/25/2023	07/24/2025	5,075	1,779,069	350.59		45,062		35,282		33,956			(9,780)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/04/2025	10,528	3,454,990	328.17		81,965		61,474		44,417			(20,491)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/09/2025	11,286	3,688,386	326.82		94,654		71,183		53,308			(23,472)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/14/2025	10,702	3,520,839	328.98		80,637		60,802		43,211			(19,835)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/17/2025	10,779	3,521,369	326.69		91,655		69,218		52,116			(22,437)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/23/2025	10,576	3,487,962	329.81		76,952		58,293		40,718			(18,659)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/25/2025	10,440	3,419,563	327.56		85,534		64,860		47,952			(20,674)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/29/2025	9,995	3,307,381	330.89		69,099		52,502		35,761			(16,597)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/30/2025	990	325,079	328.3		7,848		5,966		4,341			(1,882)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/02/2026	13,873	4,458,157	321.36		182,911		154,208		134,241			(28,703)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/02/2026	28,185	9,263,394	328.66		280,142		236,181		187,065			(43,961)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/06/2026	9,621	3,110,693	323.33		118,036		99,589		84,720			(18,447)				03

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APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/06/2026	19,423	6,417,816	330.43	179,981		151,853		117,371			(28,128)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/07/2026	9,661	3,125,629	323.54	117,671		99,300		84,244			(18,371)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/08/2026	10,217	3,401,811	332.97	85,251		71,955		53,536			(13,296)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/10/2026	8,966	2,890,927	322.43	114,006		96,262		82,797			(17,745)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/10/2026	17,587	5,756,902	327.34	185,128		156,313		126,277			(28,814)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/13/2026	11,263	3,625,791	321.93	146,066		123,401		106,829			(22,665)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/14/2026	10,901	3,642,224	334.13	86,907		73,435		53,758			(13,472)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/17/2026	28,082	9,094,507	323.86	339,468		287,005		242,778			(52,463)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/17/2026	8,474	2,794,877	329.83	81,029		68,506		53,524			(12,523)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/20/2026	15,181	5,006,753	329.81	145,528		123,106		96,295			(22,423)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/21/2026	9,712	3,135,085	322.79	122,427		103,583		88,829			(18,844)				03
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		56,842		42,014			(10,341)				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		91,474		78,192			(16,582)				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		124,295		99,328			(22,532)				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		90,212		74,040			(16,276)				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		90,434		65,733			(16,278)				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		24,466		15,417			(6,567)				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		88,760		57,407			(23,783)				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		3,481		1,805			(933)				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		30,574		22,684			(5,025)				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		251,655		175,351			(41,312)				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		765,117		525,987			(125,201)				03
JUL 26 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		303,649		216,877			(49,529)				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		22,399		14,383			(6,044)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/01/2023	07/27/2026	10,146	3,793,337	373.87	126,827		109,241		96,724			(17,586)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/01/2023	07/28/2026	8,728	3,261,584	373.68	109,802		94,591		83,923			(15,211)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/01/2023	07/31/2026	17,687	6,624,233	374.53	217,017		187,036		164,270			(29,981)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFUS7RNE97	08/01/2023	07/18/2025	2,526	950,159	376.11	21,802		17,198		16,322			(4,604)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/01/2023	07/24/2025	4,931	1,839,547	373.05	48,621		38,438		38,062			(10,183)				03

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JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2023	07/25/2025	3,609	1,346,784	373.21		35,365		27,969		27,636			(7,396)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2023	07/30/2025	3,294	1,230,580	373.53		31,989		25,345		24,909			(6,644)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2023	07/31/2025	5,407	2,022,617	374.1		51,255		40,624		39,647			(10,631)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2023	07/17/2026	4,350	1,616,900	371.69		57,900		49,797		45,203			(8,103)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2023	07/20/2026	10,863	4,044,002	372.26		142,310		122,450		110,418			(19,860)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2023	07/21/2026	13,134	4,880,272	371.58		175,731		151,229		137,379			(24,502)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2023	07/24/2026	42,990	16,052,002	373.39		544,682		468,948		417,514			(75,734)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/25/2025	14,501	5,367,541	370.14		134,863		102,753		121,378			(32,110)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/28/2025	7,973	2,959,555	371.2		70,879		54,083		63,002			(16,796)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/28/2025	6,140	2,323,069	378.35		38,989		29,750		31,239			(9,239)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/29/2025	7,532	2,814,246	373.66		59,876		45,710		51,538			(14,166)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/30/2025	5,200	1,967,080	378.31		33,174		25,337		26,601			(7,836)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/20/2026	17,998	6,649,513	369.45		226,960		192,572		196,961			(34,388)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/20/2026	12,673	4,779,086	377.1		123,691		104,950		98,597			(18,741)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/21/2026	9,960	3,692,611	370.74		120,517		102,276		103,211			(18,242)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/21/2026	9,802	3,683,267	375.75		100,279		85,101		81,259			(15,178)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/22/2026	7,512	2,843,687	378.54		69,789		59,236		54,671			(10,553)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/23/2026	4,865	1,821,273	374.38		52,199		44,314		42,976			(7,885)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/24/2026	45,070	16,600,109	368.32		590,414		501,318		518,001			(89,097)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/24/2026	35,100	13,149,341	374.63		373,810		317,400		306,774			(56,410)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/27/2026	21,294	7,849,735	368.64		276,606		234,990		241,867			(41,616)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/27/2026	15,086	5,673,033	376.04		153,427		130,344		123,885			(23,083)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/27/2026	4,833	1,872,171	387.35		32,673		27,757		22,663			(4,916)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/17/2025	5,641	2,108,896	373.88		43,884		33,301		37,562			(10,583)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/28/2026	19,717	7,293,613	369.92		245,868		208,914		212,333			(36,954)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/28/2026	7,345	2,762,509	376.09		74,555		63,350		60,219			(11,206)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/30/2026	6,838	2,604,199	380.85		58,874		50,043		44,775			(8,831)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/21/2025	5,421	2,019,876	372.62		44,938		34,170		39,137			(10,768)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/22/2025	6,805	2,542,804	373.69		53,688		40,844		46,114			(12,844)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.08/02/2023	.04/24/2025	10,925	4,056,409	371.28		96,472		73,466		85,588			(23,006)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.08/02/2023	.04/24/2025	5,788	2,177,206	376.13		40,751		31,033		33,791			(9,718)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	.08/01/2023	.07/24/2025	9,576	991,597	103.55		21,125		16,724		18,711			(4,401)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	.08/01/2023	.07/25/2025	20,166	2,098,298	104.05		40,917		32,405		35,520			(8,513)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	.08/01/2023	.07/28/2025	20,218	2,106,350	104.18		40,194		31,867		34,725			(8,328)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	.08/01/2023	.07/31/2025	20,017	2,084,614	104.14		40,135		31,854		34,747			(8,281)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	.08/01/2023	.07/24/2026	299,850	31,229,395	104.15		704,648		607,231		630,659			(97,417)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	.08/01/2023	.07/27/2026	77,512	8,054,304	103.91		188,432		162,454		169,859			(25,979)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	.08/01/2023	.07/28/2026	59,634	6,219,219	104.29		137,575		118,626		122,740			(18,950)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	.08/01/2023	.07/31/2026	89,505	9,320,182	104.13		211,322		182,294		189,394			(29,028)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 023V05H267GRS05BHJ91	.08/02/2023	.06/03/2025	633	2,891,280	4,565.42		368,264		285,694		380,773			(82,570)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 023V05H267GRS05BHJ91	.08/02/2023	.06/11/2025	669	3,092,548	4,626.1		366,505		285,300		376,458			(81,205)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 023V05H267GRS05BHJ91	.08/02/2023	.06/17/2025	679	3,169,511	4,666.81		357,238		278,782		365,619			(78,456)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 023V05H267GRS05BHJ91	.08/02/2023	.06/23/2025	643	3,031,224	4,716.17		321,204		251,276		326,862			(69,928)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 023V05H267GRS05BHJ91	.08/02/2023	.06/30/2025	502	2,344,672	4,668.43		267,568		209,903		273,177			(57,666)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 023V05H267GRS05BHJ91	.08/02/2023	.06/05/2026	1,189	5,444,055	4,578.26		916,507		783,808		893,659			(132,699)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 023V05H267GRS05BHJ91	.08/02/2023	.06/15/2026	643	3,068,810	4,770.27		427,325		366,045		409,202			(61,280)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 023V05H267GRS05BHJ91	.08/02/2023	.06/23/2026	749	3,642,620	4,864.35		461,285		395,638		437,585			(65,648)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial 023V05H267GRS05BHJ91	.08/02/2023	.06/30/2026	847	4,037,569	4,764.88		571,756		490,924		547,198			(80,833)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUB8MPRO8K5P83	.08/03/2023	.08/01/2025	70	316,880	4,523.62		44,941		35,878		46,111			(9,063)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUB8MPRO8K5P83	.08/03/2023	.07/05/2024	995	4,368,475	4,391.31		219,781		123,130		523,274			(96,651)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUB8MPRO8K5P83	.08/03/2023	.07/08/2024	816	3,569,321	4,374.65		232,314		131,067		442,572			(101,247)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUB8MPRO8K5P83	.08/03/2023	.07/10/2024	829	3,638,463	4,390.62		126,848		71,893		439,642			(54,955)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUB8MPRO8K5P83	.08/03/2023	.07/11/2024	825	3,643,315	4,414.32		179,635		102,041		422,023			(77,594)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUB8MPRO8K5P83	.08/03/2023	.07/12/2024	1,205	5,398,702	4,480.92		175,856		100,118		551,544			(75,737)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUB8MPRO8K5P83	.08/03/2023	.07/12/2024	1,606	7,214,634	4,492.58		363,110		206,726		720,130			(156,384)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUB8MPRO8K5P83	.08/03/2023	.07/16/2024	854	3,814,364	4,466.05		212,068		121,800		404,051			(90,268)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUB8MPRO8K5P83	.08/03/2023	.07/17/2024	1,029	4,635,201	4,505.05		220,625		126,988		455,409			(93,637)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	08/03/2023	07/18/2024	942	4,280,350	4,545.15		174,843	100,852		387,687			(73,992)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	08/03/2023	07/19/2024	827	3,749,894	4,534.06		92,299	53,352		348,281			(38,947)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	08/03/2023	07/19/2024	1,137	5,161,039	4,540.89		235,941	136,382		472,566			(99,559)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	08/03/2023	07/22/2024	615	2,772,361	4,508.49		150,766	87,695		272,899			(63,071)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	08/03/2023	07/24/2024	814	3,690,465	4,531.57		110,325	64,435		347,929			(45,890)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	08/03/2023	07/25/2024	927	4,211,972	4,544.1		201,696	118,038		387,491			(83,658)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	08/03/2023	07/26/2024	1,209	5,505,468	4,554.34		167,134	98,008		496,736			(69,126)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	08/03/2023	07/26/2024	1,541	7,023,050	4,556.96		355,055	208,205		630,186			(146,850)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	08/03/2023	07/30/2024	992	4,530,121	4,566.93		148,593	87,824		401,428			(60,769)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	08/03/2023	07/31/2024	780	3,578,096	4,585.48		96,493	57,141		305,401			(39,352)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	08/03/2023	08/01/2024	1,051	4,798,943	4,564.38		216,765	128,610		429,018			(88,155)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	08/03/2023	08/02/2024	1,017	4,570,740	4,494.69		235,895	140,226		470,912			(95,669)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/03/2023	07/26/2024	8,703	3,227,989	370.91		53,871	31,501		47,245			(22,370)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/03/2023	07/26/2024	5,363	1,989,506	371		33,033	19,316		28,882			(13,717)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/03/2023	07/26/2024	27,277	10,118,639	370.96		168,298	98,412		147,429			(69,887)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/03/2023	07/29/2024	3,321	1,232,194	371.03		20,524	12,073		17,966			(8,451)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/03/2023	07/29/2024	3,844	1,426,329	371.01		23,797	13,998		20,834			(9,799)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/03/2023	07/29/2024	7,555	2,803,726	371.12		46,462	27,330		40,549			(19,131)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/03/2023	07/30/2024	4,272	1,584,856	370.98		26,530	15,636		23,264			(10,893)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/03/2023	07/30/2024	3,359	1,246,469	371.09		20,725	12,215		18,117			(8,510)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/03/2023	07/31/2024	7,677	2,852,278	371.52		46,141	27,247		39,964			(18,893)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/03/2023	07/30/2024	13,218	4,904,824	371.08		81,553	48,066		71,354			(33,487)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/03/2023	07/31/2024	2,802	1,040,957	371.46		16,926	9,995		14,665			(6,931)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/03/2023	07/31/2024	14,578	5,416,027	371.53		87,612	51,737		75,815			(35,874)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/03/2023	08/01/2024	2,722	1,007,633	370.15		17,831	10,550		15,985			(7,281)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/03/2023	08/01/2024	16,512	6,116,217	370.41		106,503	63,014		94,839			(43,489)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/03/2023	08/02/2024	2,496	916,526	367.22		19,493	11,555		18,610			(7,937)				03

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AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/03/2023	08/02/2024	16,318	6,000,334	367.72		123,851		73,419		117,028			(50,432)				03
AUG 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	08/04/2023	08/01/2025	32,070	9,143,040	285.1		182,880		146,001		119,701			(36,879)				03
Edge Call	Index		NA	BFM8T61CT2L10CEM1K50																		
JUL 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	08/04/2023	07/28/2026	64,312	18,367,604	285.6		438,385		379,395		315,110			(58,990)				03
Edge Call	Index		NA	BFM8T61CT2L10CEM1K50																		
JUL 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	08/04/2023	07/31/2026	151,143	43,155,938	285.53		1,035,511		896,555		745,565			(138,956)				03
Edge Call	Index		NA	BFM8T61CT2L10CEM1K50																		
AUG 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	08/04/2023	08/03/2026	45,582	12,970,039	284.54		329,879		285,734		241,418			(44,145)				03
Edge Call	Index		NA	JPMorgan Chase Bank																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	08/07/2023	05/01/2025	8,623	3,265,091	378.66		52,513		40,445		43,168			(12,067)				03
MOZAIC2 Call	Index		NA	JPMorgan Chase Bank	08/07/2023	05/02/2025	15,739	5,833,981	370.68		140,073		107,936		128,577			(32,137)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	08/07/2023	05/05/2025	8,906	3,333,642	374.32		67,239		51,885		58,957			(15,354)				03
MOZAIC2 Call	Index		NA	JPMorgan Chase Bank	08/07/2023	05/07/2025	7,911	2,947,986	372.65		64,632		49,920		57,975			(14,712)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	08/07/2023	05/08/2025	12,790	4,761,121	372.24		106,672		82,429		96,086			(24,244)				03
MOZAIC2 Call	Index		NA	JPMorgan Chase Bank	08/07/2023	05/09/2025	16,657	6,176,145	370.78		148,415		114,737		136,181			(33,678)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	08/07/2023	05/09/2025	11,409	4,297,091	376.65		77,351		59,799		65,715			(17,552)				03
MOZAIC2 Call	Index		NA	JPMorgan Chase Bank	08/07/2023	05/12/2025	8,817	3,289,014	373.02		71,155		55,084		63,558			(16,071)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	08/07/2023	05/13/2025	7,672	2,873,061	374.47		58,003		44,923		50,792			(13,080)				03
MOZAIC2 Call	Index		NA	JPMorgan Chase Bank	08/07/2023	05/13/2025	7,513	2,838,568	377.84		48,306		37,413		40,350			(10,893)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	08/07/2023	05/14/2025	6,468	2,409,927	372.59		53,361		41,347		47,908			(12,015)				03
MOZAIC2 Call	Index		NA	JPMorgan Chase Bank	08/07/2023	05/01/2026	52,675	19,479,078	369.8		649,478		554,926		570,887			(94,553)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	08/07/2023	05/01/2026	25,816	9,699,659	375.72		261,260		223,225		215,660			(38,035)				03
MOZAIC2 Call	Index		NA	JPMorgan Chase Bank	08/07/2023	05/04/2026	15,086	5,590,486	370.57		181,638		155,274		158,508			(26,364)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	08/07/2023	05/04/2026	10,090	3,792,114	375.82		101,911		87,119		84,081			(14,792)				03
MOZAIC2 Call	Index		NA	JPMorgan Chase Bank	08/07/2023	05/05/2026	17,116	6,336,507	370.21		208,644		178,390		182,696			(30,253)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	08/07/2023	05/06/2026	7,565	2,882,832	381.09		63,543		54,339		49,201			(9,205)				03
MOZAIC2 Call	Index		NA	JPMorgan Chase Bank	08/07/2023	05/08/2026	51,716	19,190,371	371.07		613,873		525,127		532,890			(88,745)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	08/07/2023	05/01/2025	10,459	3,893,643	372.29		86,388		66,537		77,788			(19,852)				03
MOZAIC2 Call	Index		NA	JPMorgan Chase Bank	08/07/2023	05/08/2026	22,233	8,360,701	376.05		223,219		190,949		183,770			(32,270)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	08/07/2023	05/11/2026	11,702	4,339,650	370.85		140,072		119,882		121,918			(20,189)				03
MOZAIC2 Call	Index		NA	JPMorgan Chase Bank	08/07/2023	05/11/2026	10,341	3,888,395	376.01		104,136		89,126		85,812			(15,010)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	08/07/2023	05/12/2026	17,528	6,470,247	369.13		222,084		190,106		196,419			(31,978)				03
MOZAIC2 Call	Index		NA	JPMorgan Chase Bank	08/07/2023	05/12/2026	7,102	2,659,778	374.49		75,356		64,506		63,164			(10,851)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA			7,771	2,980,535	383.54		60,071		51,438		45,071			(8,633)				03
AUG 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	08/04/2023	08/03/2026	9,850	3,727,050	378.37		120,057		104,086		111,671			(15,971)				03
JUL 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	08/04/2023	07/25/2025	6,396	2,445,461	382.35		54,392		43,377		46,629			(11,015)				03
JUL 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	08/04/2023	07/31/2025	6,192	2,363,879	381.78		54,215		43,327		46,724			(10,888)				03
AUG 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	08/04/2023	08/01/2025	3,331	1,264,198	379.54		32,077		25,644		28,026			(6,433)				03
JUL 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	08/04/2023	07/21/2026	13,456	5,112,734	379.96		154,694		133,867		143,031			(20,827)				03
JUL 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	08/04/2023	07/24/2026	45,310	17,306,653	381.96		487,365		421,931		447,905			(65,433)				03
JUL 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	08/04/2023	07/27/2026	10,335	3,950,738	382.27		110,146		95,399		101,180			(14,747)				03
JUL 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	08/04/2023	07/28/2026	9,837	3,760,530	382.28		104,855		90,829		96,327			(14,026)				03
JUL 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	08/04/2023	07/31/2026	34,059	12,981,737	381.15		377,824		327,424		348,373			(50,400)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGGFU57RNE97	08/09/2023	08/01/2025	8,295	3,071,950	370.35		77,390		62,041		74,399			(15,349)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGGFU57RNE97	08/09/2023	08/08/2025	4,224	1,577,754	373.5		34,639		27,835		32,247			(6,804)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGGFU57RNE97	08/09/2023	07/31/2026	34,847	12,929,001	371.02		419,212		363,961		374,644			(55,251)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGGFU57RNE97	08/09/2023	08/03/2026	9,415	3,479,180	369.53		118,913		103,284		107,648			(15,629)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGGFU57RNE97	08/09/2023	08/04/2026	10,283	3,793,252	368.88		132,550		115,144		120,697			(17,406)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGGFU57RNE97	08/09/2023	08/07/2026	27,750	10,261,658	369.79		347,985		302,415		314,486			(45,569)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	7H6GLXDRUGGFU57RNE97	08/10/2023	08/08/2024	10,915	4,001,180	366.59		91,137		55,695		86,129			(35,442)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	7H6GLXDRUGGFU57RNE97	08/10/2023	08/09/2024	3,279	1,200,650	366.16		28,069		17,183		26,752			(10,885)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	7H6GLXDRUGGFU57RNE97	08/10/2023	08/09/2024	11,472	4,203,038	366.38		97,051		59,414		92,081			(37,638)				03
JUL 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Spread	Index		Index	7H6GLXDRUGGFU57RNE97	08/10/2023	07/19/2024	6,094	1,862,421	305.62		33,638		19,787		8,321			(13,851)				03
JUL 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Spread	Index		Index	7H6GLXDRUGGFU57RNE97	08/10/2023	07/24/2024	3,697	1,129,024	305.41		20,887		12,411		5,357			(8,476)				03
JUL 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Spread	Index		Index	7H6GLXDRUGGFU57RNE97	08/10/2023	07/26/2024	3,235	989,155	305.74		17,891		10,673		4,511			(7,218)				03
JUL 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Spread	Index		Index	7H6GLXDRUGGFU57RNE97	08/10/2023	07/26/2024	15,511	4,744,510	305.89		84,842		50,612		21,150			(34,230)				03
JUL 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Spread	Index		Index	7H6GLXDRUGGFU57RNE97	08/10/2023	07/31/2024	9,103	2,783,279	305.75		50,704		30,538		13,024			(20,167)				03
AUG 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Spread	Index		Index	7H6GLXDRUGGFU57RNE97	08/10/2023	08/01/2024	4,441	1,355,414	305.18		25,849		15,597		6,936			(10,252)				03
AUG 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Spread	Index		Index	7H6GLXDRUGGFU57RNE97	08/10/2023	08/02/2024	5,342	1,614,723	302.27		38,142		23,057		12,480			(15,084)				03
AUG 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Spread	Index		Index	7H6GLXDRUGGFU57RNE97	08/10/2023	08/02/2024	7,032	2,131,959	303.19		47,183		28,523		14,545			(18,660)				03
AUG 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Spread	Index		Index	7H6GLXDRUGGFU57RNE97	08/10/2023	08/05/2024	3,241	988,320	304.91		19,351		11,762		5,366			(7,589)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
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		18,192		9,611			(11,630)				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		13,064		6,915			(9,576)				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		24,269		12,869			(15,374)				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		28,168		14,729			(20,647)				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		12,825		6,419			(9,352)				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		46,997		22,493			(34,091)				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		22,891		10,173			(16,605)				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		11,462		5,328			(8,187)				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		20,989		9,759			(14,841)				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		12,739		5,709			(8,962)				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		18,474		8,155			(12,932)				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		15,896		25,012			(10,399)				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		30,895		48,349			(20,211)				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		29,253		45,752			(19,138)				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		12,905		20,100			(8,326)				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		66,195		102,974			(42,707)				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		15,238		23,728			(9,786)				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		14,734		22,904			(9,462)				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		41,795		64,923			(26,841)				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		70,372		108,198			(44,987)				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		16,127		24,807			(10,310)				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		13,014		20,242			(8,282)				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		16,443		20,174			(3,962)				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		24,260		30,482			(5,806)				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		381,963		430,859			(56,767)				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		176,802		202,135			(26,193)				03
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		184,308		210,449			(27,276)				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		478,477		547,871			(70,587)				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		46,029		56,459			(11,149)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/19/2026	13,637	4,475,995	328.22	120,895		104,224		96,791			(16,671)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/22/2026	19,114	6,064,104	317.26	260,021		224,271		230,498			(35,750)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/07/2025	10,937	3,588,341	328.1	71,679		55,889		49,275			(15,790)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/22/2026	22,619	7,350,410	324.96	229,425		197,882		190,086			(31,543)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/26/2026	17,538	5,640,864	321.64	202,951		175,158		173,654			(27,793)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/29/2026	12,634	4,004,760	316.99	174,032		150,269		154,745			(23,763)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/29/2026	24,740	8,027,111	324.46	256,961		221,875		214,258			(35,086)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/12/2025	11,045	3,610,143	326.86	77,835		60,824		54,972			(17,011)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/16/2025	14,124	4,603,932	325.97	104,772		82,017		75,374			(22,755)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/23/2025	15,358	4,993,811	325.17	119,562		93,875		87,558			(25,686)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/30/2025	10,101	3,273,800	324.12	83,487		65,742		62,451			(17,744)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/01/2026	16,590	5,346,849	322.29	184,990		159,016		156,560			(25,973)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/01/2026	18,205	5,978,409	328.39	158,426		136,182		125,983			(22,244)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/04/2026	19,042	6,164,267	323.72	200,972		172,840		167,933			(28,132)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/07/2026	10,794	3,530,757	327.09	99,532		85,642		80,416			(13,891)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/08/2026	16,336	5,256,197	321.76	186,553		160,544		158,901			(26,009)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/08/2026	18,537	6,070,779	327.5	168,140		144,698		135,289			(23,442)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/11/2026	10,879	3,569,861	328.13	96,321		82,933		77,035			(13,389)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/12/2026	12,958	4,205,810	324.58	132,720		114,290		110,157			(18,430)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/15/2026	14,496	4,649,145	320.73	172,797		148,874		148,721			(23,923)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/15/2026	27,095	8,832,817	326	262,487		226,147		214,911			(36,340)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/18/2026	11,589	3,746,460	323.27	125,399		108,090		105,556			(17,309)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	08/05/2025	3,348	959,062	286.43	19,090		15,410		11,089			(3,680)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	08/07/2025	7,790	2,216,083	284.49	50,538		40,822		30,950			(9,716)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	08/08/2025	14,486	4,103,046	283.25	101,795		82,252		64,329			(19,544)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	08/03/2026	6,104	1,736,988	284.56	47,300		41,235		32,285			(6,065)				03
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		350,368		281,034			(51,481)				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		1,129,454		890,257			(165,431)				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		234,579		185,409			(34,251)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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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 Year-end (b)
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	06/04/2025	13,082	4,869,551	372.24		103,607		81,878		100,898			(21,729)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	06/04/2025	2,425	915,206	377.47		14,984		11,841		13,720			(3,143)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/15/2026	51,661	19,053,112	368.81		626,132		539,984		587,334			(86,148)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/15/2026	21,232	7,956,145	374.72		211,048		182,011		187,200			(29,038)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/15/2025	13,683	5,068,294	370.4		115,761		90,722		114,893			(25,039)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/18/2026	16,022	5,895,724	367.98		199,793		172,386		188,738			(27,407)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/19/2026	14,934	5,515,786	369.34		178,314		153,878		166,429			(24,436)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/19/2026	15,965	6,017,544	376.93		147,353		127,160		127,674			(20,193)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/22/2026	47,460	17,411,764	366.87		614,136		530,225		585,547			(83,912)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/22/2026	35,396	13,241,979	374.11		360,685		311,403		321,962			(49,282)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/26/2026	16,394	6,023,570	367.43		208,857		180,433		198,131			(28,424)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/26/2026	13,874	5,182,809	373.57		144,287		124,650		129,554			(19,637)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/29/2026	39,939	14,694,101	367.91		501,639		433,570		473,953			(68,069)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/29/2026	32,903	12,310,197	374.14		336,265		290,636		300,118			(45,629)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	06/01/2026	14,449	5,344,503	369.88		170,502		147,434		158,402			(23,068)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	06/04/2026	25,410	9,497,518	373.77		263,756		228,176		236,368			(35,580)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/16/2025	13,202	4,890,709	370.46		111,555		87,463		110,576			(24,092)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/19/2025	12,549	4,724,268	376.46		80,064		62,854		74,094			(17,210)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/22/2025	20,187	7,499,774	371.52		163,311		128,370		160,165			(34,941)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/23/2025	17,372	6,412,615	369.14		156,520		123,084		157,337			(33,436)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/23/2025	15,537	5,816,546	374.37		110,157		86,625		104,602			(23,532)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/28/2025	14,216	5,274,548	371.03		118,277		93,204		116,598			(25,073)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/30/2025	12,826	4,731,112	368.87		117,614		92,758		118,518			(24,856)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/30/2025	13,477	5,034,176	373.53		100,002		78,868		96,049			(21,134)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2023	08/11/2025	6,865	2,540,731	370.09		59,384		48,162		62,881			(11,221)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2023	08/14/2025	3,714	1,373,730	369.86		32,499		26,383		34,490			(6,116)				03
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		156,851		176,394			(22,643)				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		170,236		191,514			(24,498)				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		134,317		151,464			(19,309)				03

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AUG 26 JPMorgan MOZA1C2 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		168,375		189,162			(24,129)				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		785,941		1,014,716			(470,872)				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		71,369		80,528			(16,395)				03
AUG 24 JPMorgan MOZA1C2 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		886,282		1,718,918			(530,988)				03
AUG 25 JPMorgan MOZA1C2 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		133,278		187,167			(30,618)				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		2,505,750		5,517,910			(1,501,242)				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		2,174,127		4,841,922			(1,302,561)				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		130,931		291,496			(78,443)				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		353,249		787,100			(211,638)				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		558,894		1,246,279			(334,844)				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		328,703		726,997			(196,932)				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		237,566		528,537			(142,330)				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		21,470		27,786			(4,949)				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		21,032		27,602			(4,840)				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		131,397		163,567			(18,890)				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		291,053		361,509			(41,710)				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		210,206		261,181			(30,029)				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		173,433		215,509			(24,672)				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		31,810		41,958			(7,395)				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		830,126		4,193,605			(486,373)				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		1,502,973		6,290,698			(880,596)				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		100,194		382,692			(58,704)				03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	08/17/2023	08/15/2024	1,398	6,202,131	4,437.86		317,481		200,190		724,439			(117,292)				03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	08/17/2023	08/15/2024	2,011	8,923,560	4,437.86		472,232		297,768		1,042,316			(174,463)				03
AUG 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	08/17/2023	08/15/2024	1,400	6,835,140	4,881.65		209,269		131,956		288,056			(77,313)				03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	08/17/2023	08/15/2024	794	3,523,883	4,437.86		226,352		142,727		411,607			(83,624)				03
AUG 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	08/17/2023	08/15/2025	479	2,339,677	4,881.65		180,655		147,514		206,351			(33,141)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA																		03
	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA																		03
AUG 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA																		03
AUG 24	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG																		03
AUG 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas																		03
JUN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA																		03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA																		03
JUN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA																		03
JUN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA																		03
JUN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA																		03
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JUN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA																		03
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JUN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA																		03
JUN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA																		03
JUN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA																		03
JUN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA																		03
JUN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA																		

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2023	06/18/2025	23,348	8,751,221	374.81		137,522		110,431		157,527			(27,091)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2023	06/20/2025	23,616	8,843,596	374.48		141,458		113,675		162,768			(27,783)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2023	06/24/2025	18,769	6,987,169	372.27		125,753		101,202		147,209			(24,551)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2023	06/26/2025	16,817	6,263,309	372.44		112,001		90,200		130,873			(21,801)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2023	06/27/2025	13,962	5,227,879	374.44		84,469		68,052		97,148			(16,418)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2023	06/05/2026	36,939	13,601,482	368.21		404,118		352,063		434,343			(52,055)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2023	06/05/2026	35,637	13,337,957	374.27		316,103		275,385		324,507			(40,717)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/18/2023	08/08/2025	35,800	3,665,877	102.4		73,676		60,196		88,504			(13,480)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/18/2023	08/14/2025	25,133	2,586,678	102.92		47,426		38,821		56,400			(8,605)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/18/2023	08/15/2025	30,055	3,067,370	102.06		65,789		53,869		79,407			(11,920)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/18/2023	08/07/2026	115,528	11,875,090	102.79		262,132		230,337		303,865			(31,796)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/18/2023	08/10/2026	126,224	12,975,830	102.8		286,276		251,648		331,807			(34,628)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/18/2023	08/14/2026	297,766	30,529,923	102.53		702,429		617,776		816,731			(84,653)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/18/2023	08/17/2026	114,951	11,699,682	101.78		300,941		264,773		353,174			(36,168)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2023	08/16/2024	12,881	4,680,019	363.32		101,762		64,809		129,259			(36,953)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2023	08/19/2024	8,342	3,019,855	362.01		71,323		45,639		91,424			(25,684)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2023	08/19/2024	13,852	5,014,740	362.01		118,439		75,788		151,818			(42,651)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2023	08/09/2024	18,395	6,741,918	366.51		118,647		74,704		146,230			(43,943)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2023	08/20/2024	3,626	1,311,850	361.76		31,476		20,173		40,409			(11,304)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2023	08/20/2024	19,281	6,975,487	361.78		167,166		107,134		214,585			(60,032)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2023	08/21/2024	3,770	1,365,582	362.21		31,933		20,497		40,862			(11,436)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2023	08/21/2024	18,808	6,813,900	362.28		158,743		101,893		202,940			(56,850)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2023	08/09/2024	6,054	2,219,639	366.64		38,746		24,395		47,661			(14,350)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2023	08/12/2024	3,454	1,263,424	365.81		23,382		14,795		29,027			(8,587)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2023	08/12/2024	11,730	4,291,043	365.83		79,409		50,248		98,438			(29,162)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2023	08/13/2024	13,043	4,765,773	365.4		90,777		57,534		113,039			(33,242)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2023	08/14/2024	5,797	2,119,471	365.6		39,885		25,320		49,590			(14,565)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2023	08/14/2024	17,405	6,363,133	365.6		119,744		76,017		148,879			(43,727)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2023	08/15/2024	18,679	6,803,771	364.25		139,531		88,721		175,828			(50,810)				03

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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
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AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2023	08/16/2024	8,222	2,976,065	361.95		70,301		44,773		90,220			(25,528)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2023	08/16/2024	4,956	1,794,508	362.08		42,028		26,766		53,931			(15,262)				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		42,243		84,904			(24,086)				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		21,160		54,245			(4,874)				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		23,349		59,740			(5,350)				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		49,251		127,015			(11,265)				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		15,035		38,777			(3,421)				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		12,235		31,220			(2,769)				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		41,922		107,494			(9,471)				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		26,624		68,446			(5,952)				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		58,320		147,318			(13,016)				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		31,642		79,849			(7,026)				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		18,618		46,956			(4,113)				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		62,371		156,100			(13,753)				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		30,369		75,584			(6,629)				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		40,773		99,685			(8,885)				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		38,369		92,390			(8,277)				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		21,523		55,424			(4,985)				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		5,693		23,090			(3,565)				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		7,345		28,215			(4,287)				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		11,987		43,556			(6,637)				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		104,437		153,003			(22,649)				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		93,317		135,544			(19,895)				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		107,514		155,450			(22,616)				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		154,697		194,829			(20,936)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	08/24/2023	07/24/2026	272	1,220,922	4,488.52		203,510		179,342		225,392			(24,168)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	08/24/2023	07/24/2026	567	2,777,951	4,902.41		296,369		261,174		326,491			(35,196)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	08/24/2023	07/28/2026	264	1,241,040	4,697.53		166,841		147,102		184,540			(19,739)				03

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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			142,311				(19,035)			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	.....	.....	.....112,145	.....	.....	.....	.....(15,000)	.....	.....	.....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	.....	.....	.....235,272	.....	.....	.....	.....(31,237)	.....	.....	.....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	.....	.....	.....317,132	.....	.....	.....	.....(42,106)	.....	.....	.....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	.....	.....	.....126,055	.....	.....	.....	.....(16,684)	.....	.....	.....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	.....	.....	.....145,257	.....	.....	.....	.....(19,145)	.....	.....	.....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	.....	.....	.....211,171	.....	.....	.....	.....(27,832)	.....	.....	.....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	.....	.....	.....128,178	.....	.....	.....	.....(16,841)	.....	.....	.....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	.....	.....	.....140,870	.....	.....	.....	.....(18,489)	.....	.....	.....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	.....	.....	.....185,349	.....	.....	.....	.....(24,251)	.....	.....	.....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	.....	.....	.....144,797	.....	.....	.....	.....(18,945)	.....	.....	.....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	.....	.....	.....97,437	.....	.....	.....	.....(21,501)	.....	.....	.....03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	.08/24/2023	.08/21/2025	4,458	1,668,448	374.25	.....	.....42,423	.....	.....	.....35,088	.....	.....	.....	.....(7,335)	.....	.....	.....03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	.08/24/2023	.08/22/2025	2,758	1,034,038	374.93	.....	.....25,520	.....	.....	.....21,114	.....	.....	.....	.....(4,406)	.....	.....	.....03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	.08/24/2023	.08/22/2025	1,351	519,873	384.84	.....	.....8,006	.....	.....	.....6,624	.....	.....	.....	.....(1,382)	.....	.....	.....03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	.08/24/2023	.06/26/2026	303	114,701	379.14	.....	.....2,860	.....	.....	.....2,513	.....	.....	.....	.....(346)	.....	.....	.....03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	.08/24/2023	.08/14/2026	19,593	7,375,212	376.43	.....	.....208,884	.....	.....	.....184,730	.....	.....	.....	.....(24,154)	.....	.....	.....03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	.08/24/2023	.08/17/2026	16,127	6,030,410	373.93	.....	.....187,492	.....	.....	.....165,872	.....	.....	.....	.....(21,620)	.....	.....	.....03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	.08/24/2023	.08/18/2026	7,893	2,948,104	373.53	.....	.....93,037	.....	.....	.....82,319	.....	.....	.....	.....(10,719)	.....	.....	.....03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	.08/24/2023	.08/21/2026	38,767	14,500,647	374.05	.....	.....449,623	.....	.....	.....397,966	.....	.....	.....	.....(51,657)	.....	.....	.....03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	.08/24/2023	.08/15/2025	6,178	2,318,354	375.27	.....	.....56,066	.....	.....	.....46,292	.....	.....	.....	.....(9,774)	.....	.....	.....03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEM1K50	.08/25/2023	.08/18/2025	6,699	1,890,697	282.25	.....	.....42,626	.....	.....	.....35,226	.....	.....	.....	.....(7,400)	.....	.....	.....03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEM1K50	.08/25/2023	.08/21/2025	5,302	1,491,812	281.39	.....	.....35,733	.....	.....	.....29,555	.....	.....	.....	.....(6,178)	.....	.....	.....03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEM1K50	.08/25/2023	.08/22/2025	14,371	4,060,416	282.54	.....	.....89,956	.....	.....	.....74,425	.....	.....	.....	.....(15,531)	.....	.....	.....03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEM1K50	.08/25/2023	.06/26/2026	501	143,062	285.69	.....	.....3,092	.....	.....	.....2,717	.....	.....	.....	.....(374)	.....	.....	.....03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEM1K50	.08/25/2023	.08/18/2026	31,511	8,879,575	281.79	.....	.....246,648	.....	.....	.....218,232	.....	.....	.....	.....(28,416)	.....	.....	.....03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEM1K50	.08/25/2023	.08/21/2026	126,489	35,582,626	281.31		1,016,178			899,430				(116,748)			03

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AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEM1K50	08/25/2023	08/24/2026	34,613	9,749,368	281.67	273,286		241,975		224,528			(31,311)				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		27,408		41,038			(5,843)				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		37,535		56,361			(7,988)				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		36,767		55,208			(7,744)				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		23,399		35,021			(4,920)				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		29,668		44,618			(6,164)				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		24,557		37,124			(5,051)				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		42,517		63,516			(8,644)				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		17,405		27,596			(9,149)				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		136,433		215,593			(71,715)				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		16,614		25,935			(8,696)				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		71,700		111,841			(37,528)				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		82,177		128,156			(43,012)				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		121,240		187,244			(63,457)				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		22,631		35,268			(11,696)				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		20,651		32,082			(10,672)				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		27,486		42,686			(14,145)				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	16,776	6,100,830	363.67	162,054		106,839		166,076			(55,215)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/24/2026	11,002	4,034,272	366.69	153,806		136,434		141,645			(17,372)				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	19,583	7,121,685	363.66	189,567		125,156		194,184			(64,411)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/25/2026	14,182	5,204,015	366.95	196,844		174,631		180,852			(22,213)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/28/2024	5,181	1,888,923	364.6	47,715		31,547		48,283			(16,168)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/28/2026	20,749	7,626,545	367.57	282,803		250,978		258,635			(31,825)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/28/2024	2,588	943,598	364.55	23,891		15,796		24,205			(8,095)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/28/2024	13,717	5,002,107	364.66	125,924		83,255		127,317			(42,668)				03
AUG 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/02/2024	4,092	764,187	186.74	15,960		10,135		20,714			(5,825)				03
AUG 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/28/2024	4,582	849,308	185.34	21,354		14,118		28,243			(7,236)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/15/2025	6,641	2,435,210	366.68	73,386		60,761		72,197			(12,624)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/20/2025	2,606	955,349	366.62	28,951		24,005		28,497			(4,946)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/22/2025	4,961	1,815,215	365.9		56,803		47,126		56,190			(9,677)				03
JUL 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	07/30/2025	4,823	912,311	189.14		21,320		17,568		26,100			(3,752)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/27/2025	2,538	936,316	368.98		25,756		21,399		24,851			(4,358)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/28/2025	2,662	974,936	366.18		30,245		25,135		29,858			(5,110)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/14/2026	15,928	5,837,387	366.49		223,149		197,711		205,869			(25,438)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/17/2026	19,814	7,229,302	364.85		292,065		258,864		272,732			(33,201)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/18/2026	14,354	5,220,844	363.72		218,899		194,038		206,051			(24,861)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/21/2026	41,358	15,101,329	365.14		605,062		536,533		563,788			(68,529)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/28/2023	08/21/2026	294,957	30,129,860	102.15		895,195		793,805		858,349			(101,389)				03
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		286,802		309,067			(36,518)				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		300,180		322,548			(38,182)				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		79,523		93,370			(16,439)				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		56,624		66,039			(11,647)				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		110,362		127,376			(22,662)				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		5,659		5,984			(750)				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		301,806		329,059			(38,669)				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		37,892		49,363			(21,602)				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		93,250		102,657			(20,425)				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		104,733		113,760			(22,695)				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		69,959		74,276			(15,133)				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		140,161		143,387			(18,791)				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		115,176		107,728			(15,441)				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		185,094		183,324			(24,788)				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		107,718		101,923			(14,425)				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		259,783		261,959			(34,714)				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		331,970		316,552			(44,360)				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		208,939		215,989			(27,798)				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		142,493		132,837			(18,958)				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		228,434		234,297			(30,358)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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JUL 26 JPMorgan MOZA1C2 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		159,425		156,961			(21,141)				03
JUL 26 JPMorgan MOZA1C2 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		512,387		532,430			(67,873)				03
JUL 25 JPMorgan MOZA1C2 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		103,277		116,699			(23,034)				03
JUL 26 JPMorgan MOZA1C2 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		451,024		443,681			(59,745)				03
JUL 26 JPMorgan MOZA1C2 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		165,503		164,442			(21,852)				03
JUL 26 JPMorgan MOZA1C2 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		117,949		108,362			(15,573)				03
JUL 26 JPMorgan MOZA1C2 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		168,033		166,875			(22,162)				03
JUL 26 JPMorgan MOZA1C2 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		116,198		108,629			(15,309)				03
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		444,991		445,686			(58,501)				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		474,265		444,217			(62,349)				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		183,660		206,604			(40,813)				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		93,396		105,228			(20,530)				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		142,730		166,890			(31,262)				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		38,034		44,237			(20,623)				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		76,206		94,681			(38,577)				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		28,961		31,163			(6,188)				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		38,136		40,756			(8,064)				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		22,151		24,022			(4,675)				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		20,632		21,822			(4,325)				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		41,751		45,773			(8,707)				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		53,995		61,692			(11,127)				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		22,497		25,289			(4,605)				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		45,552		51,599			(9,278)				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		41,770		46,295			(8,409)				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		11,318		16,435			(6,575)				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		20,900		32,053			(10,580)				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		27,990		25,962			(5,440)				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		40,539		37,471			(7,840)				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		220,884		206,038			(42,646)				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/01/2023	08/14/2026	1,011	288,431	285.25		6,497	5,788		5,132			(708)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/01/2023	08/24/2026	7,396	2,076,948	280.83		60,507	53,970		50,619			(6,537)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/01/2023	08/25/2026	40,496	11,426,658	282.17		309,026	275,672		254,450			(33,354)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/01/2023	08/28/2026	185,683	52,589,037	283.22		1,341,537	1,197,140		1,090,518			(144,397)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/01/2023	08/31/2026	46,723	13,178,625	282.06		359,418	320,838		296,558			(38,580)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/05/2023	07/20/2026	15,418	5,732,958	371.84		181,005	160,951		159,469			(20,054)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/05/2023	07/20/2026	9,782	3,712,059	379.47		89,018	79,156		72,593			(9,863)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/05/2023	07/21/2026	19,880	7,393,515	371.91		232,992	207,203		205,123			(25,789)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/05/2023	07/21/2026	12,629	4,782,851	378.72		118,081	105,011		97,028			(13,070)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/05/2023	07/22/2026	8,400	3,177,126	378.25		79,796	70,972		65,956			(8,824)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/05/2023	07/23/2026	7,330	2,771,571	378.1		70,077	62,335		57,976			(7,742)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/05/2023	07/24/2026	43,772	16,338,303	373.26		491,996	437,694		427,444			(54,302)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/05/2023	07/24/2026	34,242	12,979,335	379.05		317,079	282,082		259,653			(34,996)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/05/2023	07/27/2026	23,882	8,902,605	372.78		272,967	242,925		238,351			(30,042)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/05/2023	07/27/2026	11,237	4,285,413	381.35		96,193	85,606		76,855			(10,587)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/05/2023	07/28/2026	17,844	6,655,396	372.97		202,890	180,582		176,774			(22,308)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/05/2023	07/28/2026	6,023	2,295,484	381.14		51,976	46,261		41,623			(5,715)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/05/2023	07/29/2026	5,970	2,244,328	375.94		61,550	54,789		52,133			(6,761)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/05/2023	07/30/2026	10,563	4,016,668	380.25		94,118	83,789		76,151			(10,329)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/05/2023	07/21/2025	5,724	2,123,862	371.06		51,915	43,097		49,052			(8,817)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/05/2023	07/31/2026	21,492	8,001,568	372.3		249,955	222,550		219,226			(27,405)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/05/2023	07/31/2026	21,046	7,979,972	379.16		194,890	173,522		159,537			(21,368)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/05/2023	07/22/2025	7,447	2,823,535	379.14		46,843	38,899		40,413			(7,944)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/05/2023	07/24/2025	8,459	3,169,633	374.72		65,386	54,329		59,521			(11,056)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/05/2023	07/25/2025	6,426	2,412,830	375.46		48,069	39,953		43,412			(8,116)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/05/2023	07/25/2025	9,571	3,634,343	379.74		58,668	48,762		50,260			(9,906)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/05/2023	07/29/2025	6,261	2,361,878	377.26		43,323	36,051		38,301			(7,273)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/05/2023	07/30/2025	6,266	2,378,972	379.66		38,724	32,233		33,282			(6,491)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/05/2023	07/31/2025	6,300	2,384,783	378.54		41,139	34,253		35,823			(6,886)				03

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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
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AUG 25 JPMorgan MOZA1C2 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		27,397		29,038			(5,498)				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		213,630		246,533			(26,995)				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		169,531		195,452			(21,352)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/05/2023	07/14/2026	298	1,458,374	4,891.41		168,824		150,012		172,383			(18,812)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/05/2023	07/17/2026	297	1,450,634	4,886.43		169,697		150,842		172,812			(18,855)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/05/2023	07/21/2026	353	1,739,757	4,928.63		194,377		172,862		197,792			(21,515)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/05/2023	07/24/2026	390	1,892,297	4,856.9		230,376		204,950		234,572			(25,427)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/05/2023	07/28/2026	429	2,156,430	5,028.87		215,897		192,159		218,122			(23,738)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/05/2023	07/31/2026	290	1,455,728	5,028.42		146,467		130,408		147,670			(16,059)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/05/2023	07/07/2025	376	1,759,540	4,677.14		185,023		152,941		203,689			(32,082)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/05/2023	07/11/2025	482	2,323,196	4,821.11		199,118		164,797		216,951			(34,320)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/05/2023	07/17/2025	392	1,914,632	4,884.14		150,038		124,406		162,675			(25,632)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/05/2023	07/24/2025	404	1,964,713	4,862.43		161,180		133,925		174,307			(27,255)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/05/2023	07/30/2025	373	1,808,807	4,851.3		151,948		126,477		164,529			(25,471)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/05/2023	08/01/2025	254	1,270,284	4,994.04		85,531		71,235		91,285			(14,296)				03
SEP 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2023	09/03/2024	3,584	1,316,722	367.39		26,486		18,048		27,640			(8,437)				03
SEP 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2023	09/03/2024	6,217	2,284,284	367.4		45,885		31,268		47,915			(14,617)				03
SEP 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2023	09/03/2024	5,879	2,160,253	367.43		43,331		29,527		45,210			(13,803)				03
SEP 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2023	09/04/2024	7,164	2,631,965	367.38		53,015		36,173		55,367			(16,842)				03
SEP 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2023	09/04/2024	5,710	2,097,786	367.39		42,254		28,831		44,096			(13,423)				03
SEP 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2023	09/04/2024	6,688	2,457,504	367.43		49,360		33,679		51,502			(15,681)				03
SEP 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2023	09/05/2024	2,808	1,028,497	366.33		22,124		15,115		23,418			(7,009)				03
SEP 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2023	09/05/2024	4,626	1,695,256	366.48		36,127		24,682		38,177			(11,445)				03
AUG 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2023	08/29/2024	2,616	859,025	366.66		20,035		13,563		21,120			(6,472)				03
AUG 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2023	08/29/2024	16,726	6,134,869	366.78		127,120		86,056		133,892			(41,064)				03
MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2023	08/30/2024	2,881	1,057,806	367.16		21,435		14,530		22,464			(6,905)				03
AUG 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2023	08/30/2024	13,515	4,964,933	367.36		99,472		67,429		103,848			(32,043)				03

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AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2023	08/30/2024	37,371	13,717,685	367.07		279,533		189,488		293,306			(90,046)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2023	09/03/2024	2,604	955,106	366.77		19,947		13,593		21,004			(6,354)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/02/2024	1,408	6,297,453	4,472.75		295,489		192,202		676,534			(103,286)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/07/2024	1,409	6,317,907	4,483.17		220,773		144,758		671,242			(76,015)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/07/2024	1,301	5,866,527	4,509.73		280,335		183,813		592,377			(96,523)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/09/2024	1,440	6,425,668	4,461.03		184,386		121,277		713,349			(63,108)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/09/2024	1,279	5,721,504	4,473.14		257,837		169,589		621,110			(88,248)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/12/2024	982	4,360,390	4,441.22		238,597		157,657		504,290			(80,940)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/14/2024	1,067	4,760,558	4,460.5		174,082		115,374		533,330			(58,708)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/15/2024	1,172	5,183,346	4,421.33		261,938		173,860		623,327			(88,079)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/16/2024	1,401	6,128,279	4,373.5		195,556		129,990		800,686			(65,565)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/16/2024	1,211	5,297,720	4,374.81		274,500		182,467		690,660			(92,034)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/19/2024	1,030	4,479,521	4,349.81		268,072		178,973		611,043			(89,099)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/21/2024	1,072	4,696,841	4,381.3		163,269		109,315		609,872			(53,954)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/22/2024	1,543	6,742,175	4,369.75		361,275		242,230		893,088			(119,045)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/23/2024	1,542	6,764,585	4,387.63		218,557		146,745		870,991			(71,812)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/23/2024	1,612	7,095,972	4,402.76		360,024		241,730		890,704			(118,294)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/28/2024	1,671	7,356,728	4,402.59		292,124		197,492		930,134			(94,632)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/29/2024	1,209	5,399,773	4,467.57		217,075		146,953		610,476			(70,123)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/30/2024	1,541	6,947,945	4,507.35		194,333		131,733		731,743			(62,600)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/30/2024	2,152	9,697,262	4,506.1		446,266		302,511		1,023,665			(143,755)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	09/05/2024	1,557	6,963,826	4,474		343,101		234,405		786,478			(108,696)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/07/2023	09/01/2026	13,452	5,084,659	377.98		144,638		129,841		156,828			(14,797)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/07/2023	09/04/2026	25,896	9,741,163	376.17		296,502		266,253		321,844			(30,250)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/07/2023	08/25/2025	2,637	987,963	374.62		26,343		22,242		28,282			(4,101)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/07/2023	08/28/2025	3,886	1,460,023	375.67		37,231		31,459		39,892			(5,772)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/07/2023	08/29/2025	5,850	2,200,664	376.16	54,938		46,433		58,815			(8,505)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/07/2023	09/05/2025	6,311	2,391,827	378.97	52,820		44,722		56,266			(8,098)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/07/2023	08/14/2026	889	336,977	378.89	9,188		8,232		9,950			(956)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/07/2023	08/24/2026	11,261	4,214,174	374.22	137,016		122,895		148,930			(14,121)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/07/2023	08/25/2026	13,996	5,237,098	374.18	170,587		153,022		185,427			(17,565)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/07/2023	08/28/2026	43,235	16,280,647	376.56	487,092		437,076		528,563			(50,016)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/07/2023	08/31/2026	11,737	4,435,447	377.91	126,440		113,493		137,101			(12,947)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	09/08/2023	08/29/2025	10,619	2,988,302	281.4	61,062		51,609		56,186			(9,453)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	09/08/2023	09/05/2025	11,401	3,185,651	279.41	75,169		63,645		71,021			(11,525)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	09/08/2023	09/05/2025	4,630	1,328,486	286.92	18,044		15,278		15,222			(2,766)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	09/08/2023	07/14/2026	480	136,347	284.14	2,832		2,528		2,581			(303)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	09/08/2023	08/31/2026	6,437	1,821,910	283.02	41,498		37,249		38,377			(4,249)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	09/08/2023	09/01/2026	48,270	13,610,621	281.97	329,892		296,143		308,314			(33,749)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	09/08/2023	09/04/2026	104,363	29,170,483	279.51	814,872		731,737		778,983			(83,135)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	09/08/2023	09/04/2026	7,627	2,145,775	281.35	53,981		48,474		50,749			(5,507)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	09/07/2023	08/28/2025	22,476	2,300,694	102.36	60,057		50,747		56,480			(9,311)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	09/07/2023	08/29/2025	36,247	3,745,021	103.32	83,005		70,155		75,829			(12,850)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	09/07/2023	09/05/2025	27,641	2,863,013	103.58	60,837		51,510		55,153			(9,327)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	09/07/2023	08/17/2026	4,341	445,352	102.59	12,511		11,213		11,809			(1,298)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	09/07/2023	08/25/2026	9,430	963,777	102.2	28,668		25,716		27,267			(2,952)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	09/07/2023	08/28/2026	456,503	47,079,153	103.13	1,228,906		1,102,719		1,145,519			(126,187)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	09/07/2023	09/01/2026	79,045	8,204,883	103.8	194,530		174,629		178,614			(19,901)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	09/07/2023	09/04/2026	163,492	16,967,249	103.78	403,826		362,627		370,915			(41,199)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	09/11/2023	08/03/2026	4,353	1,647,860	378.6	39,216		35,127		33,905			(4,089)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	09/11/2023	08/04/2026	27,838	10,319,105	370.69	326,813		292,770		303,915			(34,043)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	09/11/2023	08/04/2026	6,093	2,308,740	378.91	54,351		48,689		46,839			(5,662)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	09/11/2023	08/05/2026	3,939	1,456,629	369.82	47,580		42,629		44,553			(4,952)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	09/11/2023	08/05/2026	4,267	1,621,002	379.93	36,778		32,951		31,343			(3,827)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.08/06/2026	3,373	1,243,452	368.64		42,332		37,931		39,994			(4,401)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.08/06/2026	7,072	2,686,117	379.82		61,173		54,813		52,239			(6,360)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.08/07/2026	68,177	25,322,164	371.42		782,668		701,371		723,425			(81,297)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.08/07/2026	4,378	1,657,606	378.62		39,534		35,427		34,155			(4,106)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.08/10/2026	23,282	8,565,337	367.9		299,635		268,600		284,645			(31,036)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.08/10/2026	6,884	2,615,032	379.85		59,688		53,505		50,927			(6,182)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.08/29/2025	4,592	1,690,396	368.1		45,876		38,828		47,006			(7,048)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.09/02/2025	3,936	1,465,909	372.46		32,785		27,776		32,439			(5,009)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.09/05/2025	4,005	1,473,040	367.77		40,774		34,571		41,841			(6,204)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.08/01/2025	10,419	3,882,919	372.69		83,662		70,285		82,584			(13,376)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.09/08/2025	5,447	2,015,054	369.92		50,823		43,123		51,331			(7,700)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.09/10/2025	991	374,158	377.51		6,631		5,629		6,260			(1,002)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.07/14/2026	321	118,044	367.99		4,071		3,638		3,867			(433)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.08/04/2025	6,243	2,345,394	375.7		43,824		36,848		42,036			(6,976)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.08/28/2026	4,081	1,492,969	365.8		56,405		50,660		54,408			(5,745)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.08/05/2025	4,521	1,684,857	372.7		36,391		30,607		35,944			(5,785)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.08/06/2025	3,981	1,500,344	376.86		26,515		22,306		25,145			(4,209)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.08/28/2026	11,544	4,235,050	366.86		154,459		138,727		147,855			(15,732)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.08/07/2025	8,344	3,111,636	372.91		66,670		56,103		65,703			(10,567)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.08/28/2026	21,123	7,836,177	370.98		248,405		223,105		230,323			(25,301)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.08/08/2025	15,502	5,774,568	372.51		126,184		106,213		124,813			(19,972)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.08/31/2026	4,065	1,494,527	367.66		53,129		47,733		50,560			(5,396)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.08/08/2025	4,671	1,768,853	378.66		28,635		24,103		26,624			(4,532)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.08/31/2026	4,331	1,608,446	371.39		50,368		45,252		46,521			(5,116)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.07/31/2026	12,757	4,756,422	372.86		139,302		124,736		127,125			(14,566)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.09/01/2026	5,306	1,963,403	370.04		64,414		57,877		60,175			(6,536)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.08/03/2026	26,262	9,728,218	370.43		310,942		278,521		289,615			(32,420)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.09/01/2026	6,588	2,447,909	371.59		76,153		68,426		70,226			(7,728)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/11/2023	.09/04/2026	11,181	4,094,589	366.22		152,952		137,474		147,053			(15,478)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
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		253,756		263,162			(28,570)				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		56,999		60,680			(6,391)				03
SEP 26 JPMorgan MOZAIC2 Call	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		86,438		89,894			(9,692)				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		13,596		7,059			(6,093)				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		40,564		20,541			(18,103)				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		13,461		6,712			(6,008)				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		22,342		11,427			(9,730)				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		16,985		8,890			(7,367)				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		29,045		15,646			(12,302)				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		19,569		9,930			(9,563)				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		26,312		14,048			(12,574)				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		15,256		8,569			(7,259)				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		16,887		10,189			(7,999)				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		51,213		30,675			(24,259)				03
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		31,836		19,210			(14,757)				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		30,577		17,980			(14,052)				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		28,669		16,259			(13,176)				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		29,465		16,381			(13,259)				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		55,232		85,711			(23,956)				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		38,939		60,304			(16,889)				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		80,841		125,280			(35,064)				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		53,636		82,943			(22,987)				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		83,465		128,999			(35,771)				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		14,584		22,618			(6,226)				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		119,735		184,944			(51,112)				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		47,761		73,770			(20,308)				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		17,777		27,447			(7,559)				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		70,062		108,007			(29,790)				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		16,146		24,978			(6,839)				03

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SEP 24 JPMorgan MOZA1C2 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		74,570		115,278			(31,583)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPU8MPRO8K5P83	09/12/2023	08/22/2025	18,083	4,131,551	228.48		101,806		86,254		184,631			(15,552)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPU8MPRO8K5P83	09/12/2023	08/25/2025	23,235	5,301,464	228.17		133,832		113,474		242,204			(20,358)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPU8MPRO8K5P83	09/12/2023	08/28/2025	5,291	1,212,120	229.09		28,572		24,244		52,042			(4,328)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPU8MPRO8K5P83	09/12/2023	08/29/2025	10,766	2,485,453	230.86		50,923		43,221		94,191			(7,703)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPU8MPRO8K5P83	09/12/2023	09/09/2024	8,015	1,835,066	228.95		33,503		23,452		68,982			(10,051)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPU8MPRO8K5P83	09/12/2023	09/11/2025	14,288	3,291,298	230.36		70,724		60,217		129,950			(10,506)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/12/2026	14,485	4,653,229	321.25		147,819		132,400		147,641			(15,419)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/12/2026	17,051	5,566,840	326.48		140,004		125,400		134,999			(14,604)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/15/2026	13,401	4,452,224	332.23		85,496		76,605		78,737			(8,892)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/16/2026	12,542	4,082,234	325.49		107,705		96,515		104,658			(11,190)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/18/2026	17,166	5,532,187	322.27		168,667		151,178		167,472			(17,489)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/18/2026	15,458	5,082,870	328.81		115,203		103,257		109,206			(11,945)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/23/2026	21,585	6,992,964	323.97		198,342		177,878		194,955			(20,464)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/26/2026	27,903	8,979,108	321.8		280,657		251,786		279,707			(28,871)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/26/2026	14,623	4,803,197	328.47		111,244		99,800		105,863			(11,443)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/29/2026	15,775	5,152,335	326.61		130,254		116,895		125,781			(13,359)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/30/2026	16,525	5,413,947	327.62		130,765		117,367		125,355			(13,399)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/06/2025	11,591	3,765,892	324.91		75,308		62,797		68,594			(12,511)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/10/2025	11,153	3,663,626	328.5		59,370		49,569		51,680			(9,801)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/16/2025	10,600	3,479,064	328.2		57,855		48,394		50,678			(9,461)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/24/2025	10,713	3,517,333	328.31		58,679		49,203		51,467			(9,476)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/30/2025	9,217	3,006,700	326.21		57,219		48,064		51,648			(9,155)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/02/2026	11,376	3,642,743	320.22		120,364		107,681		120,865			(12,683)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/05/2026	17,583	5,617,222	319.46		192,029		171,856		193,721			(20,173)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/05/2026	14,794	4,883,358	330.09		103,145		92,309		96,587			(10,835)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	06/09/2026	16,349	5,302,468	324.33		146,778		131,421		143,670			(15,357)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	09/08/2025	8,024	2,244,182	279.69		55,520		47,500		49,018			(8,020)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	09/11/2025	9,601	2,699,426	281.16		60,514		51,809		52,334			(8,705)				03

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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	82,827		83,415			(13,893)				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	284,909		286,039			(30,204)				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	820,550		816,320			(86,725)				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	226,464		222,355			(23,862)				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	586,151		756,524			(235,834)				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	107,013		122,707			(17,692)				03
SEP 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	09/18/2023	09/13/2024	115,520,849	115,520,849	4,450.32		4,586,178	3,270,366		6,138,428			(1,315,811)				03
SEP 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	09/18/2023	09/13/2024	84,274,992	84,274,992	4,450.32		3,885,077	2,770,417		5,326,830			(1,114,660)				03
SEP 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	09/18/2023	09/13/2024	3,830,215	3,830,215	4,450.32		178,871	127,552		246,258			(51,320)				03
SEP 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	09/18/2023	09/13/2024	14,648,810	14,648,810	4,450.32		719,257	512,896		1,000,055			(206,361)				03
SEP 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	09/18/2023	09/13/2024	21,750,829	21,750,829	4,450.32		1,078,841	769,313		1,504,560			(309,528)				03
SEP 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	09/18/2023	09/13/2024	10,029,753	10,029,753	4,450.32		557,654	397,659		800,266			(159,996)				03
SEP 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	09/18/2023	09/13/2024	5,526,622	5,526,622	4,450.32		242,619	173,009		330,064			(69,609)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/19/2023	09/13/2024	167,347	61,267,505	366.11		1,286,900	920,242		1,431,074			(366,659)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/19/2023	09/15/2025	21,067	7,712,836	366.11		224,153	192,617		239,424			(31,536)				03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	09/19/2023	09/13/2024	12,011	53,453,951	4,450.32		1,969,246	1,408,176		6,362,926			(561,070)				03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	09/19/2023	09/13/2024	12,399	55,179,028	4,450.32		2,456,468	1,756,581		6,568,272			(699,888)				03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	09/19/2023	09/13/2024	428	1,905,360	4,450.32		92,949	66,466		226,806			(26,483)				03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	09/19/2023	09/13/2024	1,425	6,341,083	4,450.32		326,564	233,520		754,815			(93,043)				03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	09/19/2023	09/13/2024	2,783	12,383,594	4,450.32		659,344	471,486		1,474,089			(187,858)				03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	09/19/2023	09/13/2024	1,298	5,776,070	4,450.32		372,978	266,710		687,558			(106,267)				03
SEP 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	09/19/2023	09/13/2024	1,533	7,504,767	4,895.35		214,656	153,497		338,571			(61,159)				03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	09/19/2023	09/13/2024	633	2,817,498	4,450.32		121,884	87,158		335,383			(34,727)				03
SEP 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	09/19/2023	09/15/2025	152	743,065	4,895.35		56,647	48,677		66,418			(7,970)				03
SEP 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	09/19/2023	09/13/2024	2,539	12,992,583	5,117.87		172,985	123,699		286,731			(49,286)				03
SEP 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	09/18/2023	09/13/2024	174,946	40,171,009	229.62		675,290	482,889		1,421,424			(192,401)				03
SEP 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/19/2023	09/13/2024	74,466	21,506,511	288.81		502,645	359,433		433,009			(143,212)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0IP21HZNB6K528	09/20/2023	09/11/2026	373,996	38,746,001	103.6		841,117	764,935		875,278			(76,183)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	09/20/2023	09/14/2026	117,775	12,243,912	103.96	251,921		229,167		260,530			(22,754)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	09/20/2023	09/15/2026	123,118	12,772,301	103.74	271,845		247,314		282,208			(24,531)				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		106,507		150,075			(10,565)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	09/20/2023	09/18/2026	280,854	29,062,766	103.48	643,717		585,789		671,339			(57,929)				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		303,134		426,137			(29,977)				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		31,340		47,682			(4,962)				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		32,711		49,638			(5,170)				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		13,909		21,324			(2,184)				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		69,436		105,116			(10,870)				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		21,181		32,100			(3,311)				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		99,357		139,939			(9,966)				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		93,841		132,260			(9,375)				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		365,454		514,566			(36,397)				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		102,923		145,011			(10,219)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	09/20/2023	09/08/2025	11,788	1,220,219	103.51	22,728		19,609		23,898			(3,120)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	09/20/2023	09/11/2025	13,770	1,427,353	103.66	25,914		22,372		27,140			(3,542)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	09/20/2023	09/12/2025	42,859	4,432,922	103.43	84,004		72,538		88,455			(11,466)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	09/20/2023	09/18/2025	48,012	4,960,631	103.32	96,217		83,193		101,581			(13,024)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	09/20/2023	09/19/2025	21,037	2,180,321	103.64	39,929		34,532		41,830			(5,397)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	09/20/2023	08/28/2026	10,703	1,095,884	102.39	28,320		25,722		30,091			(2,599)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	09/20/2023	09/04/2026	91,881	9,495,927	103.35	213,348		193,899		223,189			(19,449)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	09/20/2023	09/08/2026	109,615	11,338,625	103.44	251,896		229,018		262,903			(22,878)				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		112,259		175,126			(17,677)				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		144,832		223,887			(22,659)				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		122,172		188,666			(18,931)				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		49,276		76,939			(7,623)				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		193,546		258,300			(19,415)				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		180,616		238,829			(18,062)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.09/22/2023	.08/28/2026	 473	2,224,819	4,702.74	.....	.....274,312	.....	.....249,374	.....	.....334,916	.....	.....	.....(24,937)	.....	.....	.....	03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.09/22/2023	.08/31/2026	 284	1,372,635	4,831.69	.....	.....146,417	.....	.....133,144	.....	.....179,929	.....	.....	.....(13,273)	.....	.....	.....	03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.09/22/2023	.09/04/2026	 557	2,576,382	4,625.96	.....	.....347,180	.....	.....315,824	.....	.....421,959	.....	.....	.....(31,356)	.....	.....	.....	03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.09/22/2023	.09/08/2026	 338	1,561,407	4,626.39	.....	.....211,025	.....	.....192,037	.....	.....256,280	.....	.....	.....(18,988)	.....	.....	.....	03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.09/22/2023	.09/11/2026	 290	1,273,777	4,399.16	.....	.....218,384	.....	.....198,788	.....	.....262,001	.....	.....	.....(19,596)	.....	.....	.....	03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.09/22/2023	.09/11/2026	442	2,105,881	4,763.36	.....	.....245,056	.....	.....223,067	.....	.....299,522	.....	.....	.....(21,989)	.....	.....	.....	03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.09/22/2023	.09/14/2026	 285	1,320,068	4,630.03	.....	.....178,345	.....	.....162,386	.....	.....216,540	.....	.....	.....(15,959)	.....	.....	.....	03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.09/22/2023	.09/18/2026	 557	2,558,273	4,595.59	.....	.....359,504	.....	.....327,453	.....	.....435,391	.....	.....	.....(32,051)	.....	.....	.....	03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.09/22/2023	.09/21/2026	 514	2,393,585	4,659.5	.....	.....314,847	.....	.....286,854	.....	.....382,322	.....	.....	.....(27,993)	.....	.....	.....	03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.09/22/2023	.08/28/2025	 289	1,355,422	4,696.38	.....	.....116,910	.....	.....100,756	.....	.....159,545	.....	.....	.....(16,154)	.....	.....	.....	03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.09/22/2023	.09/18/2026	54,268	15,330,156	282.49	.....	.....339,916	.....	.....309,611	.....	.....337,943	.....	.....	.....(30,305)	.....	.....	.....	03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.09/22/2023	.09/21/2026	30,633	8,518,684	278.09	.....	.....243,797	.....	.....222,121	.....	.....250,690	.....	.....	.....(21,676)	.....	.....	.....	03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.09/22/2023	.09/15/2025	5,093	1,432,840	281.35	.....	.....27,471	.....	.....23,770	.....	.....27,428	.....	.....	.....(3,701)	.....	.....	.....	03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.09/22/2023	.09/21/2026	17,804	4,998,676	280.76	.....	.....122,879	.....	.....111,954	.....	.....123,924	.....	.....	.....(10,925)	.....	.....	.....	03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.09/22/2023	.09/18/2025	16,582	4,639,694	279.8	.....	.....99,600	.....	.....86,237	.....	.....101,111	.....	.....	.....(13,363)	.....	.....	.....	03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.09/22/2023	.09/19/2025	5,360	1,496,372	279.15	.....	.....33,640	.....	.....29,133	.....	.....34,372	.....	.....	.....(4,507)	.....	.....	.....	03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.09/22/2023	.09/19/2025	5,870	1,647,955	280.73	.....	.....33,136	.....	.....28,697	.....	.....33,313	.....	.....	.....(4,440)	.....	.....	.....	03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.09/22/2023	.09/19/2025	9,553	2,694,452	282.04	.....	.....49,264	.....	.....42,664	.....	.....48,802	.....	.....	.....(6,600)	.....	.....	.....	03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.09/22/2023	.09/19/2025	5,179	1,476,802	285.13	.....	.....21,377	.....	.....18,513	.....	.....20,353	.....	.....	.....(2,864)	.....	.....	.....	03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.09/22/2023	.09/15/2026	20,496	5,736,510	279.88	.....	.....148,024	.....	.....134,791	.....	.....150,261	.....	.....	.....(13,234)	.....	.....	.....	03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.09/22/2023	.09/15/2026	22,796	6,437,864	282.41	.....	.....143,237	.....	.....130,432	.....	.....142,504	.....	.....	.....(12,806)	.....	.....	.....	03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.09/22/2023	.09/18/2026	64,480	18,039,438	279.77	.....	.....468,967	.....	.....427,156	.....	.....476,414	.....	.....	.....(41,810)	.....	.....	.....	03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.09/25/2023	.08/14/2026	38,184	14,219,718	372.4	.....	.....371,530	.....	.....337,626	.....	.....390,500	.....	.....	.....(33,904)	.....	.....	.....	03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.09/25/2023	.08/14/2026	7,918	2,966,222	374.62	.....	.....71,341	.....	.....64,831	.....	.....73,808	.....	.....	.....(6,510)	.....	.....	.....	03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.09/25/2023	.08/17/2026	6,191	2,240,064	361.82	.....	.....85,128	.....	.....77,381	.....	.....95,163	.....	.....	.....(7,746)	.....	.....	.....	03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.09/25/2023	.08/17/2026	14,664	5,418,745	369.52	.....	.....157,494	.....	.....143,163	.....	.....168,713	.....	.....	.....(14,331)	.....	.....	.....	03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.09/25/2023	.08/17/2026	8,767	3,305,600	377.04	.....	.....72,768	.....	.....66,147	.....	.....73,794	.....	.....	.....(6,622)	.....	.....	.....	03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.09/25/2023	.08/12/2025	7,934	2,947,328	371.47	.....	.....56,650	.....	.....48,711	.....	.....67,722	.....	.....	.....(7,939)	.....	.....	.....	03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.09/25/2023	.08/18/2026	7,875	2,849,518	361.85	.....	.....108,201	.....	.....98,364	.....	.....120,947	.....	.....	.....(9,836)	.....	.....	.....	03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.08/13/2025	7,992	2,997,783	375.09		48,033		41,311		56,183			(6,722)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.08/14/2025	6,032	2,262,985	375.19		36,129		31,080		42,200			(5,049)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.08/18/2026	11,874	4,388,453	369.6		127,284		115,713		136,229			(11,571)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.08/15/2025	7,727	2,842,439	367.84		65,219		56,119		79,412			(9,100)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.08/19/2026	10,112	3,761,286	371.96		100,211		91,109		105,561			(9,101)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.08/21/2026	19,215	6,958,382	362.14		261,895		238,154		292,263			(23,741)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.08/15/2025	6,016	2,258,756	375.44		35,616		30,647		41,552			(4,970)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.08/21/2026	38,714	14,310,508	369.65		414,623		377,037		443,781			(37,586)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.08/19/2025	7,643	2,811,211	367.82		64,735		55,755		78,831			(8,981)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.08/21/2026	5,571	2,085,493	374.33		50,921		46,305		52,765			(4,616)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.08/21/2025	7,429	2,725,368	366.88		65,668		56,584		80,267			(9,084)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.09/11/2025	2,995	1,102,228	368.04		25,576		22,142		30,995			(3,434)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.08/22/2025	7,903	2,928,320	370.55		59,349		51,151		71,264			(8,198)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.09/12/2025	2,696	988,460	366.66		24,451		21,173		29,808			(3,278)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.08/11/2026	6,539	2,391,331	365.7		79,384		72,119		87,011			(7,265)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.09/12/2025	2,513	941,674	374.7		15,883		13,753		18,552			(2,130)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.09/15/2025	4,056	1,494,005	368.32		34,357		29,769		41,526			(4,587)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.09/18/2025	13,303	4,886,202	367.29		118,001		102,311		143,285			(15,690)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.09/19/2025	3,729	1,360,226	364.75		36,845		31,952		45,189			(4,892)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.09/19/2025	4,004	1,473,446	368.01		34,473		29,896		41,698			(4,577)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.09/24/2025	2,366	869,083	367.32		21,057		18,281		25,539			(2,777)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.09/11/2026	18,609	6,803,425	365.59		229,640		209,228		251,190			(20,412)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.09/11/2026	19,684	7,275,348	369.61		213,373		194,406		227,942			(18,966)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.09/14/2026	6,535	2,395,837	366.61		78,160		71,232		85,013			(6,928)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.09/14/2026	4,103	1,521,345	370.83		42,789		38,997		45,342			(3,793)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.09/15/2026	5,446	1,994,126	366.15		66,117		60,262		72,103			(5,855)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.09/15/2026	4,716	1,746,145	370.27		50,130		45,690		53,309			(4,440)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.09/18/2026	22,263	8,138,159	365.55		275,836		251,475		301,634			(24,361)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.09/18/2026	18,453	6,817,841	369.47		201,507		183,711		215,462			(17,796)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.09/21/2026	8,607	3,122,101	362.73		116,542		106,278		129,310			(10,264)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.09/21/2026	4,871	1,786,901	366.85		58,013		52,903		62,947			(5,109)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.09/22/2026	3,599	1,313,674	365.03		45,417		41,421		49,773			(3,996)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.08/11/2026	8,153	3,045,002	373.46		76,398		69,407		79,693			(6,992)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.09/22/2026	5,822	2,135,313	366.76		69,574		63,452		75,520			(6,122)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.08/12/2026	6,514	2,409,687	369.93		68,852		62,557		73,577			(6,295)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.08/13/2026	8,587	3,237,059	376.98		71,185		64,683		72,283			(6,502)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2023	.08/14/2026	20,559	7,499,864	364.79		257,198		233,728		283,300			(23,471)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/26/2023	.09/13/2024	14,922	5,465,757	366.29		85,503		62,361		126,023			(23,142)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/26/2023	.09/13/2024	36,735	13,428,487	365.55		220,777		161,023		326,438			(59,755)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/26/2023	.09/16/2024	7,531	2,756,916	366.08		43,981		32,178		64,774			(11,803)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/26/2023	.09/16/2024	11,439	4,187,225	366.06		66,916		48,958		98,520			(17,958)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/26/2023	.09/17/2024	11,633	4,258,205	366.05		68,169		49,926		100,377			(18,242)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/26/2023	.09/17/2024	21,622	7,915,411	366.08		126,489		92,640		186,188			(33,849)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/26/2023	.09/18/2024	7,711	2,820,081	365.71		46,268		33,921		68,175			(12,347)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/26/2023	.09/18/2024	8,126	2,972,243	365.76		48,595		35,627		71,600			(12,968)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/26/2023	.09/18/2024	9,199	3,365,038	365.79		54,920		40,265		80,891			(14,656)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/26/2023	.09/19/2024	13,889	5,072,848	365.24		85,973		63,095		126,843			(22,878)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/26/2023	.09/20/2024	13,555	4,915,038	362.59		98,954		72,695		146,905			(26,259)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/26/2023	.09/20/2024	14,381	5,244,911	364.7		92,329		67,828		136,258			(24,501)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/26/2023	.09/20/2024	15,286	5,554,994	363.41		106,083		77,933		157,381			(28,151)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/26/2023	.09/23/2024	8,428	3,055,409	362.52		62,032		45,708		91,972			(16,324)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/26/2023	.09/23/2024	12,173	4,414,684	362.67		88,739		65,387		131,613			(23,352)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/26/2023	.09/24/2024	6,671	2,417,994	362.47		49,298		36,361		73,075			(12,937)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/26/2023	.09/24/2024	13,846	5,020,953	362.63		101,352		74,754		150,191			(26,598)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/26/2023	.09/25/2024	6,616	2,396,893	362.3		49,486		36,535		73,282			(12,951)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/26/2023	.09/25/2024	11,412	4,135,769	362.41		84,790		62,600		125,564			(22,190)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/26/2023	.09/25/2024	17,119	6,204,644	362.45		126,849		93,652		187,896			(33,197)				03
SEP 24 ABGAVL Index	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse																		
Call Sprea	Index		NA	International	.09/26/2023	.09/13/2024	2,358	806,536	342.06		11,082		8,083		21,027			(2,999)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SEP 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	09/26/2023	09/25/2024	1,069	359,579	336.47		7,278	5,373		13,733			(1,905)				03
AUG 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	09/26/2023	08/29/2025	2,778	961,903	346.23		16,864	14,578		24,382			(2,285)				03
SEP 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	09/26/2023	09/05/2025	20,871	7,231,673	346.5		126,059	109,144		181,268			(16,915)				03
SEP 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	09/26/2023	09/12/2025	21,292	7,361,640	345.75		134,351	116,500		193,170			(17,851)				03
SEP 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	09/26/2023	09/19/2025	8,676	2,993,431	345.02		57,002	49,502		82,057			(7,500)				03
SEP 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	09/26/2023	09/25/2025	3,232	1,097,332	339.52		27,214	23,662		40,111			(3,551)				03
SEP 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/28/2023	09/09/2024	2,073	1,346,523	649.6		43,033	31,616		42,438			(11,417)				03
SEP 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/28/2023	09/17/2024	1,762	1,144,643	649.45		40,503	30,002		39,996			(10,501)				03
SEP 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/28/2023	09/27/2024	2,592	1,643,070	633.81		78,902	59,013		83,808			(19,889)				03
SEP 24 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/28/2023	09/13/2024	4,335	804,686	185.61		14,480	10,683		26,169			(3,797)				03
SEP 24 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/28/2023	09/27/2024	1,745	321,124	184.02		7,713	5,769		12,656			(1,944)				03
SEP 25 JPUSCYQL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/28/2023	09/05/2025	7,039	1,323,881	188.07		24,497	21,330		42,897			(3,166)				03
SEP 25 JPUSCYQL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/28/2023	09/12/2025	7,048	1,319,798	187.25		26,502	23,110		46,242			(3,392)				03
SEP 25 JPUSCYQL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/28/2023	09/18/2025	5,084	947,209	186.31		20,845	18,199		36,152			(2,646)				03
SEP 25 JPUSCYQL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/28/2023	09/19/2025	11,675	2,180,157	186.73		46,235	40,375		80,259			(5,860)				03
SEP 25 JPUSCYQL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/28/2023	09/26/2025	11,280	2,105,230	186.64		45,231	39,554		78,369			(5,677)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	09/27/2023	09/19/2025	36,515	3,757,067	102.89		72,666	63,456		83,931			(9,210)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	09/27/2023	09/22/2025	24,416	2,509,513	102.78		49,614	43,352		57,386			(6,262)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	09/27/2023	09/25/2025	12,303	1,259,572	102.38		26,796	23,428		31,171			(3,368)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	09/27/2023	09/26/2025	5,451	557,596	102.29		12,058	10,544		14,045			(1,513)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	09/27/2023	09/11/2026	26,882	2,790,574	103.81		54,731	50,098		60,842			(4,633)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	09/27/2023	09/18/2026	319,827	32,871,818	102.78		756,391	692,776		851,955			(63,615)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	09/27/2023	09/25/2026	160,334	16,419,762	102.41		399,872	366,457		452,362			(33,414)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/02/2023	09/26/2025	7,907	2,863,326	362.12		74,011	64,900		107,910			(9,111)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/02/2023	09/30/2025	2,982	1,095,756	367.41		22,219	19,499		32,166			(2,720)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/02/2023	09/15/2026	301	111,003	368.72		2,932	2,690		3,615			(242)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/02/2023	09/25/2026	12,450	4,503,618	361.73		153,262	140,714		193,938			(12,549)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/02/2023	09/25/2026	21,128	7,720,776	365.43		230,717	211,827		288,175			(18,890)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/02/2023	09/28/2026	9,799	3,529,205	360.17		126,893	116,532		161,248			(10,361)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2023	09/28/2026	6,893	2,511,631	364.39		78,025		71,654		97,758			(6,371)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2023	09/29/2026	5,404	1,947,389	360.34		69,608		63,929		88,438			(5,678)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2023	09/29/2026	9,519	3,468,460	364.37		107,851		99,053		135,146			(8,798)				03
JUL 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	10/02/2023	07/24/2025	8,666	1,429,251	164.92		25,652		22,222		107,681			(3,431)				03
AUG 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	10/02/2023	08/08/2025	7,394	1,222,259	165.31		21,294		18,510		90,934			(2,784)				03
SEP 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	10/02/2023	09/08/2025	8,216	1,360,703	165.61		23,581		20,633		102,385			(2,948)				03
SEP 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	10/02/2023	09/29/2025	8,378	1,358,341	162.14		35,186		30,915		130,863			(4,271)				03
JUL 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	10/02/2023	07/31/2024	6,460	1,060,146	164.11		11,886		8,400		47,732			(3,487)				03
AUG 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	10/02/2023	08/30/2024	3,383	549,688	162.48		8,627		6,326		31,713			(2,301)				03
SEP 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	10/02/2023	09/27/2024	3,851	618,541	160.6		13,210		9,963		44,712			(3,247)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/02/2023	09/29/2025	19,583	1,995,541	101.9		39,852		35,015		54,174			(4,837)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/02/2023	09/25/2026	81,346	8,319,279	102.27		182,216		167,450		234,337			(14,765)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/02/2023	09/28/2026	97,538	9,978,167	102.3		217,705		200,113		279,964			(17,592)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/29/2026	95,988	9,792,668	102.02		222,980		204,977		287,172			(18,002)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/09/2024	761	3,381,435	4,445.98		89,837		66,782		403,487			(23,056)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/10/2024	682	3,020,383	4,428.13		122,319		91,020		372,021			(31,299)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/12/2024	907	4,049,200	4,464.24		115,039		85,774		469,899			(29,264)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/13/2024	1,116	4,971,962	4,456.96		102,597		76,574		585,121			(26,023)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/13/2024	1,294	5,770,638	4,457.95		196,564		146,706		677,953			(49,857)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/13/2024	1,663	7,442,026	4,474.98		280,437		209,306		848,775			(71,131)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/16/2024	1,222	5,406,058	4,424.45		219,764		164,505		675,235			(55,259)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/18/2024	896	3,980,697	4,443.04		98,052		73,539		483,199			(24,513)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/19/2024	1,056	4,677,635	4,430.25		172,081		129,184		580,638			(42,897)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/20/2024	762	3,297,172	4,329.44		98,776		74,223		481,228			(24,553)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/20/2024	1,422	6,171,240	4,338.58		263,032		197,650		888,177			(65,382)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/23/2024	880	3,773,650	4,288.19		188,384		141,955		587,940			(46,429)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/25/2024	850	3,668,345	4,315.04		101,863		76,899		550,338			(24,964)				03

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SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/26/2024	1,477	6,319,377	4,278.29		307,646		232,463		1,001,672			(75,183)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/27/2024	1,104	4,732,412	4,286.45		98,171		74,247		742,010			(23,924)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/27/2024	1,960	8,377,126	4,274.96		367,637		278,045		1,335,685			(89,592)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/30/2024	784	3,337,242	4,259.24		141,310		107,160		546,177			(34,150)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/03/2023	09/22/2026	21,443	6,012,717	280.41		108,615		99,789		152,593			(8,826)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/03/2023	09/25/2026	28,125	7,751,027	275.59		188,805		173,506		265,990			(15,299)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/03/2023	09/22/2025	6,009	1,670,538	278		27,655		24,266		42,060			(3,390)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/03/2023	09/25/2026	40,913	11,366,093	277.81		242,095		222,477		340,799			(19,617)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/03/2023	09/23/2025	4,666	1,310,240	280.78		17,431		15,297		26,459			(2,133)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/03/2023	09/25/2026	24,583	6,844,982	278.44		140,239		128,875		197,313			(11,364)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/03/2023	09/25/2025	4,324	1,200,176	277.55		20,620		18,103		31,320			(2,517)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/03/2023	09/25/2026	11,713	3,281,971	280.2		60,202		55,324		84,533			(4,878)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/03/2023	09/26/2025	7,195	1,982,643	275.56		39,560		34,738		59,960			(4,822)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/03/2023	09/28/2026	21,323	5,874,645	275.51		143,954		132,322		202,762			(11,633)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/03/2023	09/26/2025	11,735	3,258,150	277.64		55,642		48,860		84,492			(6,782)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/03/2023	09/28/2026	17,004	4,730,800	278.21		98,455		90,499		138,521			(7,956)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/03/2023	09/29/2025	5,265	1,475,643	280.28		20,559		18,063		31,173			(2,495)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/03/2023	09/29/2026	21,165	5,818,937	274.93		147,610		135,693		207,883			(11,917)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/03/2023	10/02/2025	4,562	1,263,883	277.05		22,683		19,941		34,371			(2,742)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/03/2023	09/29/2026	23,701	6,578,204	277.55		142,629		131,114		200,744			(11,515)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/03/2023	09/18/2026	2,350	664,921	282.92		10,175		9,346		14,233			(830)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/03/2023	10/02/2026	32,384	8,835,727	272.84		253,177		232,793		356,063			(20,384)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/03/2023	09/22/2026	11,088	3,079,201	277.7		65,917		60,561		92,878			(5,356)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/03/2023	10/02/2026	29,205	8,042,704	275.39		198,807		182,801		279,840			(16,006)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/06/2024	951	4,231,822	4,451.41		98,299		72,847		497,974			(25,452)				03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/06/2024	1,719	7,657,833	4,455.7		277,151		205,389		894,429			(71,762)				03
OCT 24 JPMorgan MO2A1C Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	10/03/2024	7,382	2,208,406	299.18		38,384		29,185		29,370			(9,199)				03
SEP 24 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	09/27/2024	18,180	6,555,294	360.58		113,442		85,797		223,231			(27,646)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	09/30/2024	5,361	1,931,338	360.29		34,254	25,976		67,062			(8,278)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	09/30/2024	4,305	1,550,963	360.25		27,554	20,895		53,983			(6,659)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	09/30/2024	15,967	5,753,558	360.33		101,713	77,132		199,305			(24,581)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	10/01/2024	6,127	2,207,291	360.23		39,338	29,858		76,964			(9,480)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	10/01/2024	6,342	2,284,686	360.26		40,651	30,854		79,521			(9,797)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	10/01/2024	13,237	4,769,704	360.32		84,587	64,202		165,420			(20,385)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	10/02/2024	5,141	1,845,165	358.92		35,832	27,220		69,501			(8,612)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	10/02/2024	5,815	2,087,406	358.95		40,475	30,747		78,490			(9,727)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	10/02/2024	10,928	3,922,973	359		75,837	57,611		147,087			(18,226)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	10/03/2024	3,289	1,175,082	357.31		25,290	19,229		48,459			(6,061)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	10/03/2024	11,789	4,212,917	357.35		90,424	68,752		173,356			(21,672)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	10/03/2024	7,631	2,727,296	357.41		58,299	44,326		111,855			(13,972)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	09/26/2024	6,692	2,415,181	360.93		40,752	30,793		80,463			(9,959)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	09/26/2024	8,435	3,044,556	360.93		51,371	38,817		101,431			(12,554)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	09/26/2024	5,576	2,012,976	360.98		33,849	25,577		66,859			(8,272)				03
SEP 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	09/13/2024	3,315	1,003,466	302.7		12,531	9,353		8,498			(3,178)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	09/27/2024	2,428	874,664	360.19		15,541	11,754		30,492			(3,787)				03
SEP 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	09/13/2024	3,032	920,843	303.67		10,522	7,853		6,916			(2,669)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	09/27/2024	17,679	6,370,906	360.37		111,730	84,502		219,717			(27,228)				03
SEP 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	09/18/2024	4,793	1,454,212	303.39		17,256	12,942		11,504			(4,314)				03
SEP 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	09/20/2024	3,936	1,188,012	301.8		16,257	12,216		11,440			(4,041)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	09/27/2024	9,325	3,363,539	360.69		57,817	43,727		113,780			(14,090)				03
SEP 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	10/03/2023	09/25/2026	10,313	3,776,848	366.21		109,452		100,676		178,330			(8,776)				03
SEP 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	10/03/2023	09/25/2026	17,754	6,561,790	369.6		166,885		153,504		276,290			(13,382)				03
SEP 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	10/03/2023	09/28/2026	3,726	1,359,108	364.73		41,696		38,362		67,443			(3,334)				03
SEP 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	10/03/2023	09/28/2026	9,808	3,621,180	369.2		93,683		86,192		154,751			(7,491)				03
SEP 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	10/03/2023	09/29/2026	3,517	1,283,650	365		39,001		35,885		63,154			(3,116)				03
SEP 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	10/03/2023	09/29/2026	7,322	2,703,614	369.27		69,789		64,213		115,298			(5,575)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	10/03/2023	09/19/2025	3,039	1,124,786	370.15		21,930		19,258		39,825			(2,672)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	10/03/2023	10/02/2026	4,502	1,638,470	363.95		51,829		47,699		83,462			(4,129)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	10/03/2023	09/22/2025	5,206	1,947,508	374.12		31,187		27,402		58,120			(3,784)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	10/03/2023	09/24/2025	2,740	1,042,191	380.37		12,005		10,552		23,301			(1,453)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	10/03/2023	10/02/2026	6,741	2,481,808	368.17		66,944		61,611		109,953			(5,333)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	10/03/2023	09/26/2025	5,582	2,044,243	366.21		48,421		42,579		85,434			(5,843)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	10/03/2023	09/29/2025	2,687	996,297	370.78		18,998		16,715		34,534			(2,283)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	10/03/2023	10/02/2025	1,889	697,414	369.17		14,420		12,694		25,902			(1,726)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	10/03/2023	09/18/2026	6,279	2,311,181	368.06		62,198		57,178		102,349			(5,020)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	10/03/2023	09/18/2026	18,043	6,711,758	371.98		154,787		142,294		259,500			(12,492)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	10/03/2023	09/18/2026	7,091	2,664,604	375.77		52,662		48,412		89,893			(4,250)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/25/2025	9,574	3,183,544	332.51		19,633		17,141		35,788			(2,492)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	05/22/2026	1,332	433,431	325.46		6,502		5,937		10,915			(565)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/02/2026	7,665	2,475,482	322.96		43,981		40,316		73,064			(3,665)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/02/2026	22,624	7,462,878	329.86		91,972		84,308		153,226			(7,664)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/06/2026	11,503	3,741,700	325.29		59,132		54,224		98,385			(4,908)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/07/2026	8,700	2,817,198	323.82		48,092		44,104		79,913			(3,988)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/09/2026	14,535	4,831,054	332.38		52,186		47,868		86,730			(4,318)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/10/2026	12,691	4,084,253	321.82		77,386		70,988		128,227			(6,397)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/10/2026	21,818	7,170,328	328.65		95,166		87,299		158,362			(7,867)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/10/2026	6,306	2,087,176	330.98		24,396		22,379		40,573			(2,017)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/13/2026	9,552	3,129,557	327.62		44,034		40,405		73,227			(3,629)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/14/2026	14,403	4,730,685	328.46		63,700		58,455		105,923			(5,245)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/17/2026	14,873	4,800,765	322.78		87,170		80,013		144,393			(7,156)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/17/2026	29,627	9,763,423	329.55		124,346		114,137		206,604			(10,208)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/17/2026	9,465	3,147,270	332.53		34,032		31,238		56,462			(2,794)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/20/2026	9,628	3,150,433	327.23		45,559		41,830		75,668			(3,729)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	07/21/2026	13,170	4,333,651	329.05		56,933		52,277		94,555			(4,656)				03

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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 Year-end (b)
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/05/2023	07/22/2026	10,162	3,440,409	338.56	26,525		24,358		43,600			(2,167)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/05/2023	07/24/2026	17,647	5,748,301	325.74	90,208		82,853		149,614			(7,355)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/05/2023	07/24/2026	19,508	6,492,147	332.79	69,743		64,057		115,555			(5,686)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/05/2023	07/27/2026	8,884	2,929,618	329.75	37,299		34,267		61,864			(3,032)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/05/2023	07/27/2026	10,302	3,479,761	337.77	28,288		25,988		46,523			(2,300)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/05/2023	07/03/2025	6,771	2,221,962	328.18	18,006		15,641		33,278			(2,365)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/05/2023	07/10/2025	7,455	2,433,802	326.46	22,598		19,662		41,646			(2,935)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/05/2023	07/18/2025	9,859	3,256,921	330.34	23,237		20,256		42,615			(2,981)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/05/2023	09/03/2026	9,159	3,419,709	373.38	69,790		64,320		90,825			(5,470)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/05/2023	09/03/2025	12,515	4,686,793	374.48	58,197		51,237		92,756			(6,960)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/05/2023	09/04/2026	13,400	5,040,178	376.14	92,324		85,095		118,424			(7,229)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/05/2023	09/04/2025	1,179	443,960	376.4	4,966		4,373		7,876			(593)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/21/2026	7,589	2,800,702	369.03	67,090		61,766		89,150			(5,324)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/24/2026	10,632	3,866,983	363.71	113,231		104,272		152,954			(8,959)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/24/2026	12,141	4,508,516	371.35	98,948		91,119		130,215			(7,829)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/24/2026	7,214	2,716,208	376.52	48,622		44,775		62,355			(3,847)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/25/2026	9,315	3,387,429	363.65	99,392		91,535		134,342			(7,857)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/25/2026	24,501	9,099,979	371.42	199,434		183,669		262,153			(15,765)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/26/2026	12,507	4,672,371	373.59	94,175		86,738		122,497			(7,437)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/27/2026	9,123	3,388,259	371.38	74,447		68,574		97,850			(5,874)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/28/2026	26,126	9,546,018	365.39	263,346		242,588		353,650			(20,758)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/28/2026	35,716	13,316,722	372.85	276,442		254,652		360,974			(21,790)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/28/2026	14,823	5,578,287	376.33	100,944		92,987		129,446			(7,957)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/22/2025	7,038	2,618,788	372.1	36,386		31,958		58,579			(4,428)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/31/2026	16,341	6,080,631	372.1	130,241		120,004		170,565			(10,237)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/26/2025	7,704	2,839,023	368.52	47,841		42,053		77,126			(5,788)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/31/2026	10,556	4,010,578	379.94	62,807		57,871		78,855			(4,937)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/27/2025	8,097	3,015,608	372.42	41,458		36,450		66,556			(5,009)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/05/2023	09/01/2026	17,055	6,358,481	372.83	132,515		122,109		172,866			(10,406)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/05/2023	08/28/2025	6,608	2,454,512	371.45		35,551		31,262		57,153			(4,289)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/05/2023	09/01/2026	6,991	2,656,069	379.91		41,668		38,396		52,331			(3,272)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/05/2023	08/29/2025	14,782	5,517,732	373.28		72,578		63,835		116,276			(8,743)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	10/05/2023	08/01/2025	213	1,046,972	4,905.69		53,340		46,642		87,402			(6,698)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	10/05/2023	08/07/2025	267	1,303,485	4,889.29		69,308		60,683		112,540			(8,625)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	10/05/2023	08/11/2025	209	1,021,432	4,881.86		55,335		48,490		89,702			(6,845)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	10/05/2023	08/15/2025	385	1,866,600	4,851.21		107,547		94,323		172,692			(13,224)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	10/05/2023	08/20/2025	255	1,204,643	4,722.98		86,710		76,126		135,692			(10,584)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	10/05/2023	08/25/2025	218	1,017,377	4,674.37		79,560		69,920		123,275			(9,640)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	10/05/2023	08/27/2025	272	1,315,879	4,840.46		78,918		69,384		125,420			(9,535)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	10/05/2023	08/28/2025	200	971,404	4,845.15		57,902		50,916		91,949			(6,985)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	10/05/2023	08/29/2025	210	998,917	4,760.83		68,647		60,377		107,291			(8,270)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	10/05/2023	09/04/2025	198	982,863	4,965.96		47,966		42,238		77,412			(5,728)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	10/05/2023	08/03/2026	295	1,379,012	4,672.24		155,491		142,937		211,479			(12,554)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	10/05/2023	08/04/2026	240	1,206,496	5,025.81		87,893		80,804		123,275			(7,090)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	10/05/2023	08/07/2026	238	1,106,486	4,655.36		127,770		117,494		173,104			(10,276)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	10/05/2023	08/10/2026	253	1,246,910	4,926.55		103,961		95,624		144,381			(8,337)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	10/05/2023	08/12/2026	227	1,117,489	4,915.28		94,757		87,173		131,324			(7,584)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	10/05/2023	08/14/2026	209	986,767	4,714.83		106,901		98,361		145,415			(8,540)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	10/05/2023	08/18/2026	219	1,076,180	4,923.73		90,770		83,547		125,808			(7,223)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	10/05/2023	08/21/2026	207	971,981	4,685.6		109,387		100,707		148,416			(8,680)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	10/05/2023	08/24/2026	206	1,001,147	4,858.52		92,031		84,749		126,719			(7,282)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	10/05/2023	08/28/2026	336	1,610,715	4,790.8		161,364		148,645		220,377			(12,719)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	10/05/2023	09/03/2026	309	1,535,135	4,968.88		124,275		114,535		172,277			(9,740)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUBMPPRO8K5P83	10/04/2023	09/20/2024	4,755	1,085,724	228.31		12,317		9,362		43,446			(2,955)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUBMPPRO8K5P83	10/04/2023	10/03/2024	4,918	1,106,246	224.93		18,837		14,482		58,522			(4,355)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUBMPPRO8K5P83	10/04/2023	09/23/2025	5,642	1,279,602	226.78		24,996		22,090		64,540			(2,906)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUBMPPRO8K5P83	10/04/2023	09/25/2025	5,580	1,271,674	227.91		22,598		19,978		59,626			(2,620)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUBMPPRO8K5P83	10/04/2023	09/26/2025	9,652	2,181,161	225.98		45,557		40,284		115,777			(5,274)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	10/04/2023	10/03/2025	11,393	2,569,484	225.53	55,826		49,426		140,445			(6,400)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	10/04/2023	09/15/2025	7,240	1,665,202	230	24,544		21,658		67,546			(2,885)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	10/04/2023	09/18/2025	12,637	2,898,567	229.37	45,241		39,945		122,934			(5,296)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	10/04/2023	09/19/2025	15,220	3,471,132	228.06	60,729		53,630		160,881			(7,099)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	10/06/2023	10/05/2026	4,456	1,609,427	361.19	55,966		51,756		70,916			(4,210)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	10/06/2023	10/04/2024	504	180,259	357.72	4,263		3,289		7,271			(974)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	10/06/2023	10/03/2025	3,085	1,107,351	358.92	33,135		29,377		48,221			(3,758)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	10/06/2023	10/03/2025	3,314	1,209,019	364.87	27,635		24,501		40,208			(3,134)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	10/06/2023	10/02/2026	3,001	1,070,405	356.71	43,241		39,979		55,465			(3,262)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	10/06/2023	10/02/2026	3,479	1,243,442	357.43	49,052		45,351		62,804			(3,700)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	10/06/2023	10/02/2026	4,390	1,576,002	359.03	58,909		54,465		75,140			(4,444)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	10/06/2023	10/02/2026	8,811	3,173,934	360.22	113,928		105,333		144,860			(8,594)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	10/06/2023	10/02/2026	9,611	3,473,087	361.35	119,951		110,902		151,984			(9,049)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	10/06/2023	10/02/2026	7,286	2,644,374	362.96	86,407		79,889		108,876			(6,518)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	10/06/2023	10/05/2026	2,793	997,326	357.06	39,858		36,860		51,078			(2,999)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/06/2023	10/04/2024	1,873	511,420	272.98	9,590		7,399		15,961			(2,190)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/06/2023	10/05/2026	9,992	2,725,913	272.8	81,365		75,244		110,184			(6,121)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/06/2023	10/03/2025	11,487	3,134,472	272.88	79,479		70,465		114,445			(9,014)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/06/2023	10/05/2026	19,259	5,302,415	275.32	137,022		126,714		185,439			(10,308)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/06/2023	10/03/2025	3,544	972,621	274.44	22,130		19,620		31,931			(2,510)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/06/2023	10/03/2025	1,539	432,571	281.08	5,973		5,296		8,583			(677)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/06/2023	08/28/2026	2,027	570,779	281.62	9,806		9,042		13,213			(764)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/06/2023	10/02/2026	12,590	3,432,105	272.6	103,500		95,692		140,178			(7,808)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/06/2023	10/02/2026	13,193	3,605,350	273.28	104,640		96,747		141,729			(7,894)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/06/2023	10/02/2026	27,859	7,666,124	275.18	199,498		184,448		270,060			(15,050)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/06/2023	10/02/2026	24,025	6,627,802	275.87	165,639		153,144		224,133			(12,495)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	10/10/2023	10/07/2024	2,860	1,024,717	358.28	27,772		21,540		40,122			(6,231)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	10/10/2023	10/07/2024	3,598	1,289,164	358.34	34,825		27,011		50,307			(7,814)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	10/10/2023	10/07/2024	5,010	1,795,122	358.34	48,492		37,612		70,051			(10,881)				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/08/2024	4,957	1,775,964	358.3		48,129		37,360		69,491			(10,769)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/08/2024	3,247	1,163,424	358.26		31,597		24,527		45,625			(7,070)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/08/2024	8,959	3,210,264	358.32		86,904		67,459		125,472			(19,445)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/08/2024	10,411	3,730,573	358.32		100,990		78,392		145,809			(22,597)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/09/2024	4,267	1,532,633	359.15		39,601		30,765		57,175			(8,837)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/09/2024	5,121	1,839,267	359.18		47,418		36,837		68,496			(10,581)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/09/2024	2,718	976,406	359.18		25,173		19,556		36,362			(5,617)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/09/2024	6,176	2,218,440	359.19		57,192		44,430		82,570			(12,762)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/09/2024	6,256	2,247,172	359.19		57,933		45,005		83,639			(12,927)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/04/2024	3,719	1,327,593	357.02		38,487		29,779		55,645			(8,708)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/04/2024	13,208	4,724,273	357.68		131,949		102,095		190,972			(29,854)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/04/2024	3,360	1,199,195	356.9		35,012		27,090		50,592			(7,922)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/04/2024	6,820	2,430,870	356.42		72,840		56,360		105,238			(16,481)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/04/2024	16,929	6,037,897	356.66		178,601		138,191		258,051			(40,410)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/07/2024	2,753	986,274	358.3		26,701		20,710		38,574			(5,991)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROT8PU41	10/09/2023	10/02/2026	18,756	6,864,935	366.01		234,088		216,628		326,906			(17,460)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROT8PU41	10/09/2023	10/05/2026	5,263	1,917,829	364.42		69,293		64,139		96,300			(5,154)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROT8PU41	10/09/2023	10/05/2026	6,348	2,325,675	366.39		78,310		72,485		109,470			(5,825)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROT8PU41	10/09/2023	10/06/2026	5,146	1,869,261	363.23		70,455		65,219		97,560			(5,236)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROT8PU41	10/09/2023	10/06/2026	6,905	2,536,846	367.39		82,408		76,284		115,531			(6,124)				03
OCT 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROT8PU41	10/09/2023	10/04/2024	512	185,983	363.12		4,675		3,617		7,473			(1,058)				03
OCT 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROT8PU41	10/09/2023	10/03/2025	2,765	1,002,760	362.62		33,482		29,726		48,330			(3,756)				03
OCT 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROT8PU41	10/09/2023	10/07/2025	2,112	784,803	371.52		17,693		15,719		26,475			(1,974)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROT8PU41	10/09/2023	10/02/2026	4,425	1,601,166	361.82		63,310		58,588		87,316			(4,722)				03
OCT 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	10/09/2023	10/04/2024	5,709	576,816	101.03		10,882		8,420		16,098			(2,462)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	10/09/2023	10/03/2025	21,309	2,146,287	100.72		54,616		48,489		72,118			(6,127)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	10/09/2023	10/03/2025	9,535	970,611	101.79		20,473		18,176		26,926			(2,297)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	10/09/2023	10/06/2025	5,636	568,156	100.81		14,253		12,661		18,810			(1,592)				03

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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 Year-end (b)
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/09/2023	10/02/2026	59,291	5,978,283	100.83		167,318		154,839		210,141			(12,480)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/09/2023	10/02/2026	169,376	17,208,606	101.6		430,554		398,441		538,712			(32,113)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/09/2023	10/02/2026	44,932	4,600,991	102.4		102,174		94,554		127,160			(7,621)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/09/2023	10/05/2026	33,028	3,322,923	100.61		96,012		88,870		120,710			(7,141)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/09/2023	10/05/2026	57,667	5,848,545	101.42		150,394		139,208		188,303			(11,186)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/09/2023	10/06/2026	24,189	2,437,011	100.75		69,035		63,904		86,738			(5,130)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/09/2023	10/06/2026	62,731	6,372,250	101.58		160,090		148,194		200,263			(11,897)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/12/2023	10/06/2026	9,851	3,530,040	358.34		146,387		136,008		172,736			(10,379)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/12/2023	10/06/2026	10,079	3,650,939	362.22		133,047		123,614		154,800			(9,433)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/12/2023	10/09/2026	2,709	972,898	359.19		39,247		36,472		46,186			(2,775)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/12/2023	10/09/2026	3,767	1,360,649	361.21		51,343		47,713		59,960			(3,630)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/12/2023	10/09/2026	3,973	1,442,538	363.09		51,092		47,480		59,213			(3,613)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/12/2023	10/09/2026	2,773	1,012,126	364.98		33,610		31,234		38,620			(2,376)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/12/2023	10/09/2026	5,405	1,973,842	365.18		65,078		60,476		74,730			(4,601)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/12/2023	10/10/2024	910	329,505	361.99		6,963		5,474		10,383			(1,489)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/12/2023	10/10/2025	6,188	2,235,074	361.21		67,261		60,117		88,240			(7,144)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/12/2023	10/10/2025	2,909	1,058,683	363.92		28,277		25,273		36,938			(3,003)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/12/2023	10/09/2026	12,807	3,531,215	275.72		90,532		84,130		120,727			(6,401)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/12/2023	10/07/2025	5,060	1,392,173	275.14		30,705		27,430		43,593			(3,275)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/12/2023	10/09/2026	27,924	7,741,804	277.25		181,343		168,521		241,401			(12,822)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/12/2023	10/10/2025	4,539	1,249,235	275.22		27,448		24,532		38,939			(2,915)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/12/2023	10/10/2025	1,262	349,716	277.17		6,673		5,964		9,464			(709)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/12/2023	10/06/2026	19,240	5,255,695	273.17		155,760		144,716		208,114			(11,044)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/12/2023	10/06/2026	25,546	7,041,722	275.65		181,060		168,223		241,579			(12,838)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/12/2023	10/09/2026	14,098	3,851,104	273.17		114,241		106,163		152,574			(8,078)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/12/2023	10/09/2026	16,990	4,665,947	274.63		127,409		118,401		170,052			(9,009)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/12/2023	10/09/2024	5,129	1,401,748	273.29		26,204		20,584		42,671			(5,620)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/12/2023	10/11/2024	4,517	1,243,055	275.21		19,287		15,173		31,639			(4,114)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/16/2023	07/31/2026	15,809	5,314,471	336.16		60,602		56,133		78,500			(4,469)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/16/2023	08/03/2026	7,791	2,540,013	326	49,206		45,588		65,721			(3,618)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/16/2023	08/04/2026	6,091	1,986,572	326.16	38,212		35,405		51,018			(2,807)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/16/2023	08/05/2026	8,573	2,846,586	332.03	40,679		37,694		53,481			(2,985)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/16/2023	08/07/2026	9,773	3,139,946	321.3	76,445		70,846		102,830			(5,599)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/16/2023	08/07/2026	16,330	5,366,336	328.61	91,569		84,862		121,543			(6,707)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/16/2023	08/10/2026	6,489	2,099,312	323.52	46,105		42,738		61,835			(3,367)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/16/2023	08/10/2026	6,147	2,065,890	336.08	23,925		22,178		30,996			(1,747)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/16/2023	08/11/2026	5,721	1,860,387	325.21	37,687		34,938		50,397			(2,750)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/16/2023	08/13/2026	6,698	2,239,057	334.27	28,669		26,582		37,383			(2,088)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/16/2023	08/14/2026	17,637	5,638,039	319.67	148,706		137,889		200,234			(10,818)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/16/2023	08/14/2026	14,162	4,627,088	326.73	87,236		80,890		116,234			(6,346)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/16/2023	08/14/2026	6,176	2,051,496	332.19	29,330		27,196		38,516			(2,134)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/16/2023	08/17/2026	14,279	4,617,072	323.34	102,801		95,344		137,825			(7,457)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/16/2023	08/18/2026	6,945	2,249,749	323.95	48,688		45,160		65,212			(3,528)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/16/2023	08/20/2026	10,737	3,536,909	329.4	58,652		54,410		77,639			(4,242)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/16/2023	07/30/2025	7,301	2,403,772	329.25	25,377		22,454		34,731			(2,924)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/16/2023	08/04/2025	6,182	2,041,609	330.25	20,310		17,988		27,649			(2,322)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/16/2023	08/08/2025	6,234	2,043,210	327.76	24,166		21,420		33,238			(2,746)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/16/2023	08/15/2025	6,574	2,156,979	328.11	25,202		22,368		34,581			(2,834)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/16/2023	08/20/2025	5,825	1,893,475	325.06	27,093		24,069		37,552			(3,024)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/16/2023	07/28/2026	8,635	2,829,817	327.7	50,116		46,409		66,724			(3,707)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/16/2023	07/29/2026	12,504	4,204,645	336.26	47,578		44,062		61,618			(3,516)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/16/2023	07/31/2026	10,920	3,535,724	323.77	76,170		70,553		102,172			(5,617)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/16/2023	07/31/2026	14,592	4,820,647	330.37	74,714		69,204		98,754			(5,510)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/16/2023	09/09/2026	7,361	2,786,723	378.6	53,438		49,646		58,676			(3,792)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/16/2023	09/10/2026	5,718	2,130,599	372.64	51,401		47,757		58,644			(3,644)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/16/2023	09/11/2026	20,356	7,438,341	365.41	233,689		217,138		276,607			(16,550)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/16/2023	09/11/2026	41,726	15,573,913	373.24	367,608		341,574		417,821			(26,035)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/16/2023	09/05/2025	8,701	3,228,893	371.1	57,426		51,166		77,085			(6,260)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	09/11/2026	4,442	1,675,285	377.11		34,073		31,660		37,816			(2,413)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	09/14/2026	6,801	2,492,872	366.54		75,356		70,034		88,705			(5,322)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	09/08/2025	7,140	2,662,799	372.93		43,270		38,573		57,703			(4,696)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	09/14/2026	9,789	3,666,189	374.54		82,517		76,690		93,048			(5,827)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	09/08/2025	5,586	2,110,429	377.84		26,475		23,602		34,555			(2,874)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	09/14/2026	11,247	4,278,990	380.45		76,481		71,080		82,881			(5,401)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	09/09/2025	5,205	1,927,070	370.26		35,912		32,020		48,253			(3,892)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	09/11/2025	7,198	2,677,681	372.02		45,705		40,766		61,113			(4,939)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	09/15/2026	7,142	2,614,016	366.02		80,559		74,875		95,010			(5,684)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	09/12/2025	9,742	3,620,469	371.64		63,127		56,315		84,405			(6,812)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	09/15/2026	13,595	5,096,366	374.88		113,244		105,254		127,477			(7,990)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	09/12/2025	9,459	3,566,914	377.11		46,820		41,767		61,205			(5,053)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	09/15/2025	7,412	2,753,006	371.43		48,622		43,398		65,064			(5,224)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	09/04/2026	25,263	9,246,057	365.99		283,705		263,479		335,149			(20,226)				03
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	03/06/2026	3,126	945,078	302.36		27,256		24,906		18,299			(2,350)				03
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	03/10/2026	4,362	1,319,655	302.54		37,861		34,612		25,340			(3,249)				03
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	03/13/2026	3,202	961,249	300.17		30,839		28,201		21,474			(2,637)				03
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	03/20/2026	4,334	1,304,098	300.9		40,566		37,124		27,977			(3,442)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	02/28/2025	3,765	1,135,206	301.55		23,867		20,280		15,676			(3,587)				03
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	03/20/2026	5,046	1,530,373	303.3		42,586		38,973		28,196			(3,613)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	03/28/2025	699	211,811	302.92		4,195		3,598		2,707			(597)				03
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	03/24/2026	6,248	1,874,587	300.04		60,791		55,657		42,528			(5,134)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	02/20/2026	3,385	1,023,166	302.28		29,414		26,837		19,700			(2,577)				03
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	03/27/2026	4,231	1,278,297	302.14		37,697		34,523		25,498			(3,173)				03
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	03/31/2026	5,371	1,622,659	302.13		48,014		43,991		32,488			(4,024)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	02/20/2026	9,667	2,952,654	305.45		72,789		66,412		46,051			(6,378)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	02/23/2026	6,438	1,958,336	304.2		51,437		46,946		33,322			(4,491)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	02/24/2026	3,101	929,194	299.62		30,299		27,657		21,239			(2,642)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	02/27/2026	15,149	4,521,727	298.49		155,425		141,918		110,959			(13,507)				03

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	02/27/2026	4,263	1,295,355	303.86		34,658		31,646		22,618			(3,012)				03
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	03/03/2026	6,580	1,990,449	302.51		56,915		51,992		38,088			(4,923)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	09/04/2026	40,559	15,164,356	373.88		347,594		322,813		394,183			(24,781)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	09/08/2026	8,817	3,223,768	365.65		100,332		93,206		118,642			(7,126)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	09/08/2026	11,333	4,231,284	373.35		99,280		92,229		112,828			(7,051)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	09/08/2026	11,719	4,434,666	378.41		85,550		79,474		94,144			(6,076)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	09/09/2026	5,271	1,927,639	365.71		59,878		55,629		70,795			(4,249)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/13/2023	10/11/2024	10,320	1,047,819	101.53		17,813		14,091		26,003			(3,721)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/13/2023	10/10/2025	26,521	2,685,742	101.27		62,774		56,262		82,060			(6,512)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/13/2023	10/10/2025	6,614	673,853	101.88		14,141		12,674		18,428			(1,467)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/13/2023	10/09/2026	26,693	2,689,035	100.74		76,688		71,397		95,870			(5,291)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/13/2023	10/09/2026	83,691	8,467,817	101.18		226,718		211,075		282,813			(15,643)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/13/2023	10/09/2026	33,207	3,372,835	101.57		85,309		79,423		106,200			(5,886)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/13/2023	10/09/2026	104,576	10,670,889	102.04		251,818		234,443		312,532			(17,375)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/13/2023	10/11/2024	1,481	543,560	367		10,585		8,374		17,829			(2,211)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/13/2023	10/10/2025	5,059	1,852,354	366.14		52,330		46,901		78,078			(5,428)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/13/2023	10/10/2025	1,115	411,903	369.38		10,057		9,014		15,225			(1,043)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/13/2023	10/09/2026	4,242	1,544,364	364.06		55,660		51,819		78,519			(3,840)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/13/2023	10/09/2026	6,350	2,323,543	365.94		78,288		72,887		111,107			(5,402)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/13/2023	10/09/2026	4,128	1,516,461	367.39		48,469		45,125		69,108			(3,344)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/13/2023	10/09/2026	18,904	6,997,101	370.14		201,960		188,025		290,504			(13,935)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	10/17/2023	10/15/2024	58,430	16,454,453	281.61		347,074		276,125		606,067			(70,949)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	10/17/2023	10/15/2024	142,385	44,143,702	310.03		1,184,993		942,757		1,728,908			(242,236)				03
OCT 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	10/17/2023	10/15/2025	24,967	7,740,637	310.03		276,128		248,021		372,104			(28,107)				03
OCT 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	10/17/2023	10/15/2024	112,138,908	112,138,908	4,327.78		4,709,834		3,747,050		6,758,826			(962,784)				03
OCT 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	10/17/2023	10/15/2024	88,473,932	88,473,932	4,327.78		4,370,612		3,477,172		6,547,377			(893,440)				03
OCT 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	10/17/2023	10/15/2024	3,301,543	3,301,543	4,327.78		165,737		131,857		249,530			(33,880)				03
OCT 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	10/17/2023	10/15/2024	10,437,661	10,437,661	4,327.78		554,240		440,942		851,311			(113,298)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
OCT 24 IUL Rainbow ...	YAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNA YLU02	10/17/2023	10/15/2024	21,700,111	21,700,111	4,327.78	1,167,466		928,813		1,800,570			(238,653)				03
OCT 24 IUL Rainbow ...	YAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNA YLU02	10/17/2023	10/15/2024	5,291,389	5,291,389	4,327.78	297,376		236,586		467,239			(60,790)				03
OCT 24 IUL Rainbow ...	YAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNA YLU02	10/17/2023	10/15/2024	2,221,043	2,221,043	4,327.78	137,038		109,025		226,727			(28,013)				03
OCT 24 IUL Rainbow ...	YAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNA YLU02	10/17/2023	10/15/2024	8,973,404	8,973,404	4,327.78	571,606		454,758		975,683			(116,848)				03
OCT 24 IUL Rainbow ...	YAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNA YLU02	10/17/2023	10/15/2024	9,673,052	9,673,052	4,327.78	452,699		360,158		668,253			(92,541)				03
OCT 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	10,057	43,525,955	4,327.78	1,623,255		1,295,007		6,547,857			(328,248)				03
OCT 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	14,265	61,735,738	4,327.78	2,797,792		2,232,034		9,287,258			(565,759)				03
OCT 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	449	1,941,182	4,327.78	96,781		77,211		292,023			(19,571)				03
OCT 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	1,569	6,789,335	4,327.78	358,262		285,816		1,021,358			(72,446)				03
OCT 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	1,077	4,659,418	4,327.78	254,666		203,168		700,943			(51,498)				03
OCT 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	1,505	6,513,655	4,327.78	370,957		295,944		979,886			(75,013)				03
OCT 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	180	780,255	4,327.78	52,365		41,776		117,378			(10,589)				03
OCT 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	933	4,038,208	4,327.78	274,692		219,145		607,491			(55,547)				03
OCT 24 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	1,797	8,555,440	4,760.56	318,347		253,972		591,029			(64,375)				03
OCT 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	580	2,510,026	4,327.78	110,492		88,149		377,597			(22,343)				03
OCT 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2025	147	697,898	4,760.56	59,209		53,255		78,286			(5,954)				03
OCT 24 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	2,918	14,520,700	4,976.95	282,306		225,219		589,989			(57,087)				03
OCT 24 JPMorgan	YAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/17/2023	10/15/2024	157,525	56,688,687	359.87	1,305,886		1,038,937		2,035,204			(266,949)				03
OCT 25 JPMorgan	YAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/17/2023	10/15/2025	37,700	13,567,067	359.87	418,846		376,212		569,281			(42,634)				03
OCT 26 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/18/2023	10/12/2026	8,602	3,138,897	364.89	95,744		89,320		120,322			(6,424)				03
OCT 26 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/18/2023	10/13/2026	3,263	1,178,983	361.3	40,790		38,055		51,839			(2,734)				03
OCT 26 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/18/2023	10/13/2026	4,164	1,514,945	363.81	48,012		44,794		60,570			(3,218)				03
OCT 26 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/18/2023	10/16/2026	5,066	1,825,193	360.3	65,399		61,027		83,328			(4,372)				03
OCT 26 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/18/2023	10/16/2026	12,864	4,685,979	364.26	146,397		136,610		184,262			(9,787)				03
OCT 24 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/18/2023	10/17/2024	1,921	694,871	361.78	12,888		10,296		22,289			(2,592)				03
OCT 25 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/18/2023	10/10/2025	2,478	897,177	362.06	23,343		20,979		34,094			(2,363)				03
OCT 25 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/18/2023	10/13/2025	2,410	871,813	361.76	23,039		20,716		33,626			(2,323)				03
OCT 25 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/18/2023	10/16/2025	2,407	871,119	361.98	22,838		20,545		33,301			(2,293)				03

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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 Year-end (b)
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/18/2023	10/17/2025	3,877	1,411,813	364.18		33,495		30,136		48,819			(3,359)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/18/2023	10/12/2026	5,152	1,860,175	361.07		64,810		60,462		82,474			(4,348)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2023	10/16/2026	11,033	3,031,553	274.76		83,962		78,350		109,854			(5,613)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2023	10/10/2025	3,738	1,031,277	275.87		22,213		19,964		30,690			(2,249)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2023	10/16/2026	40,660	11,273,497	277.26		270,033		251,981		352,103			(18,052)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2023	10/16/2025	4,871	1,344,084	275.94		28,924		26,020		39,905			(2,904)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2023	10/17/2025	4,775	1,321,987	276.86		26,646		23,974		36,732			(2,672)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2023	10/09/2026	18,916	5,174,145	273.53		153,227		142,917		200,860			(10,309)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2023	10/09/2026	19,758	5,453,372	276.01		140,143		130,714		183,256			(9,429)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2023	10/13/2026	11,861	3,249,776	273.99		93,929		87,632		123,028			(6,296)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2023	10/11/2024	3,013	828,102	274.8		13,886		11,047		21,930			(2,839)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2023	10/16/2024	1,877	517,141	275.5		8,142		6,500		12,848			(1,642)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2023	10/13/2026	9,637	2,664,512	276.5		66,662		62,194		87,067			(4,469)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2023	10/10/2025	8,834	2,418,201	273.75		60,418		54,301		83,463			(6,117)				03
OCT 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	10/17/2023	10/15/2024	112,126	25,374,023	226.3		415,986		331,867		1,211,450			(84,119)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	10/19/2023	09/25/2026	233	1,086,811	4,657.43		141,720		132,432		174,284			(9,289)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	10/19/2023	09/28/2026	209	931,450	4,454.14		150,364		140,536		183,100			(9,828)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	10/19/2023	09/28/2026	228	1,068,884	4,697.36		133,563		124,833		164,788			(8,730)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	10/19/2023	10/02/2026	258	1,089,969	4,217.82		222,148		207,683		266,914			(14,465)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	10/19/2023	10/02/2026	336	1,491,446	4,440.15		245,110		229,149		297,522			(15,961)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	10/19/2023	10/02/2026	231	1,064,643	4,600.08		148,411		138,747		181,640			(9,664)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	10/19/2023	10/05/2026	241	1,073,505	4,461.97		172,688		161,475		210,059			(11,214)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	10/19/2023	10/09/2026	442	1,931,271	4,365.44		343,426		321,208		414,402			(22,218)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	10/19/2023	10/09/2026	214	1,001,619	4,672.82		129,980		121,571		159,306			(8,409)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	10/19/2023	10/12/2026	247	1,115,591	4,513.64		171,141		160,100		208,321			(11,041)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	10/19/2023	10/16/2026	229	983,832	4,287.97		189,224		177,061		227,182			(12,163)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	10/19/2023	10/16/2026	403	1,833,673	4,544.87		273,699		256,106		332,657			(17,593)				03

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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 Year-end (b)
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/19/2023	10/18/2024	262	1,170,981	4,468.37	81,537		65,727		141,979			(15,811)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/19/2023	09/29/2025	238	1,039,369	4,364.53	140,103		126,231		189,987			(13,872)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/19/2023	10/10/2025	374	1,658,692	4,432.28	207,877		187,611		281,956			(20,267)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/19/2023	10/17/2025	181	818,959	4,521.14	91,925		83,049		125,730			(8,876)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/19/2023	09/25/2026	305	1,290,169	4,229.23	259,191		242,203		312,043			(16,988)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/19/2023	09/25/2026	445	2,030,512	4,561.82	293,190		273,973		358,709			(19,217)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	0Z3V05H267GRS05BHJ91	10/20/2023	10/18/2024	2,125	9,143,487	4,303.81	849,804		686,925		1,428,199			(162,879)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	0Z3V05H267GRS05BHJ91	10/20/2023	09/19/2025	75	342,949	4,590.4	32,676		29,436		47,376			(3,239)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	0Z3V05H267GRS05BHJ91	10/20/2023	10/17/2025	103	453,458	4,384.63	56,856		51,438		81,742			(5,419)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	0Z3V05H267GRS05BHJ91	10/20/2023	10/02/2024	706	3,017,887	4,273.78	282,456		225,801		484,668			(56,655)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	0Z3V05H267GRS05BHJ91	10/20/2023	10/03/2024	936	3,940,696	4,211.27	374,300		299,440		691,391			(74,860)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	0Z3V05H267GRS05BHJ91	10/20/2023	10/04/2024	859	3,661,896	4,261.14	343,748		275,197		599,713			(68,551)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	0Z3V05H267GRS05BHJ91	10/20/2023	10/04/2024	1,570	6,701,492	4,269.01	627,920		502,699		1,085,241			(125,221)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	0Z3V05H267GRS05BHJ91	10/20/2023	10/07/2024	543	2,320,883	4,277.1	217,052		174,139		372,775			(42,913)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	0Z3V05H267GRS05BHJ91	10/20/2023	10/08/2024	524	2,253,907	4,301.76	209,580		168,263		349,676			(41,317)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	0Z3V05H267GRS05BHJ91	10/20/2023	10/09/2024	679	2,942,740	4,334.57	271,560		218,176		435,428			(53,384)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	0Z3V05H267GRS05BHJ91	10/20/2023	10/10/2024	959	4,161,460	4,341.23	383,436		308,274		610,022			(75,162)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	0Z3V05H267GRS05BHJ91	10/20/2023	10/10/2024	629	2,739,254	4,357.29	251,464		202,171		391,929			(49,293)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	0Z3V05H267GRS05BHJ91	10/20/2023	10/11/2024	828	3,603,584	4,349.58	331,396		266,619		522,234			(64,777)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	0Z3V05H267GRS05BHJ91	10/20/2023	10/11/2024	1,703	7,405,954	4,347.85	681,344		548,163		1,076,078			(133,181)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	0Z3V05H267GRS05BHJ91	10/20/2023	10/11/2024	593	2,588,338	4,363.79	237,256		190,880		367,111			(46,376)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	0Z3V05H267GRS05BHJ91	10/20/2023	10/14/2024	701	3,020,628	4,307.86	280,476		226,114		467,360			(54,362)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	0Z3V05H267GRS05BHJ91	10/20/2023	10/15/2024	688	2,975,094	4,323.51	275,248		222,049		450,381			(53,199)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	0Z3V05H267GRS05BHJ91	10/20/2023	10/16/2024	549	2,397,192	4,366.55	219,596		177,272		340,692			(42,324)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	0Z3V05H267GRS05BHJ91	10/20/2023	10/17/2024	693	3,031,023	4,372.13	277,304		224,006		427,421			(53,298)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	0Z3V05H267GRS05BHJ91	10/20/2023	10/17/2024	1,038	4,537,921	4,372.13	415,168		335,372		639,917			(79,796)				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/18/2024	965	4,135,986	4,287.24	385,888		311,926		661,563			(73,962)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/20/2023	10/15/2024	4,837	1,740,560	359.86	30,181		24,348		62,525			(5,833)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/20/2023	10/16/2024	10,219	3,680,762	360.18	62,644		50,570		129,851			(12,074)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/20/2023	10/16/2024	5,192	1,870,714	360.28	31,622		25,527		65,610			(6,095)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/20/2023	10/16/2024	11,156	4,019,269	360.29	67,938		54,844		140,883			(13,094)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/20/2023	10/17/2024	5,925	2,134,182	360.18	36,381		29,389		75,317			(6,993)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/20/2023	10/17/2024	9,681	3,487,694	360.28	59,051		47,701		122,366			(11,350)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/20/2023	10/17/2024	6,462	2,328,259	360.29	39,355		31,791		81,639			(7,564)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/20/2023	10/18/2024	8,058	2,878,306	357.18	59,632		48,203		120,260			(11,430)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/20/2023	10/18/2024	7,752	2,779,686	358.59	52,634		42,546		107,489			(10,088)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/20/2023	10/18/2024	12,926	4,627,802	358.02	90,870		73,454		184,708			(17,417)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/20/2023	10/10/2024	3,561	1,285,973	361.13	20,333		16,347		42,710			(3,986)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/20/2023	10/10/2024	9,400	3,393,935	361.07	53,860		43,302		113,129			(10,558)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/20/2023	10/10/2024	5,131	1,853,124	361.18	29,194		23,471		61,361			(5,723)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/20/2023	10/11/2024	10,545	3,796,358	360.03	64,744		52,088		134,696			(12,655)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/20/2023	10/11/2024	5,293	1,911,637	361.14	30,225		24,317		63,492			(5,908)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/20/2023	10/11/2024	7,135	2,577,075	361.2	40,597		32,661		85,284			(7,935)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/20/2023	10/11/2024	17,988	6,494,021	361.01	103,614		83,361		217,386			(20,253)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/20/2023	10/14/2024	7,435	2,674,393	359.68	46,918		37,824		97,025			(9,094)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/20/2023	10/14/2024	8,550	3,076,878	359.87	53,266		42,942		110,403			(10,324)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/20/2023	10/15/2024	4,479	1,611,872	359.87	27,949		22,547		57,869			(5,402)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/20/2023	10/15/2024	11,518	4,144,220	359.81	72,101		58,166		149,302			(13,936)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB86K528	10/19/2023	10/16/2026	136,714	13,947,563	102.02	300,087		281,056		410,341			(19,031)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB86K528	10/19/2023	10/18/2024	14,340	1,454,337	101.42	21,782		17,607		37,245			(4,175)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB86K528	10/19/2023	10/16/2025	19,421	1,971,959	101.54	39,307		35,556		57,498			(3,751)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB86K528	10/19/2023	10/17/2025	12,674	1,288,358	101.65	25,184		22,784		36,835			(2,400)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB86K528	10/19/2023	10/13/2026	31,269	3,162,216	101.13	77,734		72,791		106,485			(4,943)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB86K528	10/19/2023	10/13/2026	45,470	4,633,884	101.91	101,308		94,865		138,611			(6,443)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/19/2023	10/16/2026	141,147	14,281,299	101.18		348,775		326,656		477,470			(22,119)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/19/2023	10/17/2024	2,586	950,462	367.5		14,348		11,590		30,473			(2,758)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/19/2023	10/17/2025	5,830	2,144,642	367.86		48,024		43,447		84,635			(4,577)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/19/2023	10/13/2026	3,172	1,157,601	364.97		35,626		33,361		57,209			(2,266)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/19/2023	10/13/2026	7,140	2,634,618	369.02		69,517		65,096		113,807			(4,421)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/19/2023	10/16/2026	16,243	5,931,402	365.17		181,405		169,900		291,395			(11,505)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/19/2023	10/16/2026	20,155	7,447,302	369.5		193,160		180,910		316,735			(12,250)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2023	09/19/2025	3,641	1,326,955	364.47		25,886		23,353		44,677			(2,533)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2023	09/19/2025	10,585	3,927,113	371.02		54,617		49,273		95,120			(5,344)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2023	09/19/2025	3,011	1,131,888	375.9		12,045		10,866		20,968			(1,178)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2023	09/22/2025	2,418	887,592	367.08		15,209		13,727		26,366			(1,482)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2023	09/22/2025	1,867	706,188	378.29		6,590		5,948		11,427			(642)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2023	09/16/2026	2,496	920,551	368.88		21,187		19,824		29,794			(1,363)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2023	09/17/2026	3,870	1,463,662	378.18		23,260		21,765		31,569			(1,495)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2023	09/17/2026	2,400	911,127	379.69		13,606		12,732		18,322			(874)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2023	09/18/2026	21,380	7,812,638	365.41		205,253		192,073		291,182			(13,180)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2023	09/18/2026	41,152	15,355,293	373.14		299,583		280,347		415,137			(19,237)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2023	09/18/2026	10,730	4,055,317	377.93		65,133		60,951		88,528			(4,182)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2023	09/18/2026	3,052	1,162,370	380.91		16,509		15,449		22,084			(1,060)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2023	09/16/2025	2,445	911,477	372.85		11,441		10,317		19,967			(1,124)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2023	09/21/2026	10,643	3,859,333	362.63		112,599		105,389		160,457			(7,210)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2023	09/21/2026	17,326	6,416,363	370.34		139,991		131,027		195,799			(8,964)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2023	09/17/2025	3,493	1,304,422	373.47		15,822		14,269		27,643			(1,553)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2023	09/21/2026	7,812	2,941,506	376.52		50,233		47,017		68,592			(3,216)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2023	09/17/2025	4,002	1,515,280	378.59		13,768		12,417		23,960			(1,351)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2023	09/22/2026	9,148	3,316,411	362.54		97,149		90,934		138,397			(6,215)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2023	09/18/2025	2,535	939,947	370.83		13,180		11,889		22,980			(1,291)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2023	09/22/2026	7,872	2,917,719	370.64		62,977		58,948		87,956			(4,029)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/23/2023	09/18/2025	2,711	1,015,696	374.71		11,520		10,391		20,106			(1,129)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/23/2023	09/22/2026	5,850	2,196,357	375.47		39,134		36,631		53,711			(2,503)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/23/2023	09/18/2025	3,264	1,238,097	379.37		10,770		9,715		18,704			(1,055)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/24/2023	10/23/2026	16,023	5,752,783	359.04		194,836		182,893		275,414			(11,943)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/24/2023	10/23/2024	1,017	363,630	357.46		7,345		5,989		14,998			(1,356)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/24/2023	10/20/2025	3,295	1,187,846	360.55		29,025		26,343		48,466			(2,682)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/24/2023	10/23/2025	1,440	513,712	356.68		14,979		13,600		24,722			(1,379)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/24/2023	10/16/2026	4,570	1,648,523	360.69		52,560		49,318		74,187			(3,243)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/24/2023	10/19/2026	2,967	1,061,175	357.71		37,587		35,274		53,250			(2,312)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/24/2023	10/19/2026	4,061	1,469,979	361.94		44,878		42,117		63,200			(2,761)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/24/2023	10/20/2026	5,260	1,871,250	355.73		70,962		66,600		100,684			(4,362)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/24/2023	10/20/2026	3,480	1,251,391	359.62		41,514		38,962		58,634			(2,552)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	10/24/2023	10/23/2026	3,604	1,279,760	355.12		49,587		46,548		70,349			(3,040)				03
OCT 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/18/2024	3,886	1,060,423	272.89		18,770		15,258		33,602			(3,513)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/19/2026	14,459	3,988,581	275.85		95,986		90,081		135,723			(5,906)				03
OCT 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/23/2024	3,308	905,827	273.82		14,719		12,002		26,497			(2,717)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/20/2026	7,516	2,049,846	272.74		59,144		55,509		83,402			(3,635)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/17/2025	3,658	1,005,902	274.95		21,033		19,081		32,046			(1,952)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/20/2026	4,259	1,172,486	275.3		29,164		27,372		41,221			(1,793)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/20/2025	3,645	1,014,393	278.31		16,533		15,005		25,337			(1,528)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/23/2026	23,095	6,283,106	272.05		188,672		177,106		265,688			(11,565)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/23/2026	31,539	8,661,024	274.61		224,614		210,845		317,148			(13,769)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/23/2025	5,213	1,418,222	272.06		36,475		33,118		54,975			(3,357)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/23/2025	756	210,877	279		3,267		2,966		5,004			(301)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/16/2026	7,841	2,149,155	274.1		57,248		53,716		80,897			(3,532)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/16/2026	8,255	2,283,760	276.65		52,301		49,074		74,012			(3,227)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/19/2026	7,662	2,093,844	273.28		58,559		54,956		82,639			(3,603)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/18/2024	5,680	2,020,035	355.64		39,703		32,637		91,543			(7,066)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/21/2024	5,871	2,087,724	355.6		41,332		34,038		94,917			(7,294)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/21/2024	5,315	1,890,598	355.72		37,151		30,595		85,424			(6,556)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/21/2024	10,357	3,684,406	355.74		72,292		59,535		166,303			(12,757)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/21/2024	7,334	2,609,011	355.74		51,192		42,158		117,763			(9,034)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/22/2024	5,392	1,917,175	355.55		38,122		31,414		87,414			(6,709)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/22/2024	5,485	1,951,250	355.75		38,339		31,593		88,056			(6,747)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/22/2024	6,490	2,308,864	355.75		45,366		37,383		104,195			(7,983)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/22/2024	10,242	3,643,495	355.75		71,590		58,992		164,424			(12,598)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/23/2024	5,146	1,826,917	355.03		37,616		31,015		85,562			(6,601)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/23/2024	5,623	1,996,213	355.03		41,102		33,889		93,491			(7,213)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/23/2024	9,983	3,545,077	355.11		72,677		59,923		165,360			(12,754)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/24/2024	7,358	2,616,839	355.63		51,950		42,859		118,875			(9,091)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/24/2024	7,976	2,837,384	355.73		55,993		46,194		128,232			(9,799)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/24/2024	12,388	4,407,067	355.75		86,841		71,643		198,966			(15,197)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/25/2024	5,510	1,954,532	354.74		41,103		33,930		92,918			(7,173)				03
OCT 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/25/2024	4,309	781,050	181.28		18,656		15,400		40,902			(3,256)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/25/2024	7,867	2,792,156	354.93		57,978		47,860		131,477			(10,118)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/25/2024	6,384	2,265,972	354.94		47,051		38,840		106,646			(8,211)				03
OCT 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/02/2025	6,086	1,122,065	184.36		22,945		22,945		50,692							03
OCT 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/07/2025	6,747	1,236,816	183.32		27,932		27,932		60,793							03
OCT 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/10/2025	6,025	1,109,301	184.12		23,377		23,377		51,229							03
OCT 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/13/2025	5,626	1,047,015	186.09		18,342		18,342		41,174							03
OCT 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/20/2025	5,801	1,056,757	182.18		26,741		26,741		56,871							03
OCT 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/24/2025	9,373	1,729,824	184.56		35,429		35,429		77,486							03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	International	10/25/2023	10/23/2025	10,888	1,096,843	100.74		23,561		21,511		36,889			(2,050)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	International	10/25/2023	10/24/2025	2,948	297,310	100.84		6,274		5,729		9,831			(545)				03
OCT 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	International	10/25/2023	10/19/2026	27,870	2,811,228	100.87		67,835		63,896		98,468			(3,939)				03
OCT 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	International	10/25/2023	10/19/2026	22,744	2,312,200	101.66		49,492		46,618		71,947			(2,874)				03
OCT 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	International	10/25/2023	10/20/2026	33,635	3,382,658	100.57		85,399		80,445		123,813			(4,954)				03
OCT 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	International	10/25/2023	10/20/2026	38,292	3,881,651	101.37		86,884		81,844		126,227			(5,040)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/25/2023	10/23/2026	43,203	4,343,168	100.53		110,383		103,997		159,924			(6,386)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/25/2023	10/23/2026	135,329	13,716,939	101.36		307,738		289,935		446,871			(17,803)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/25/2023	10/24/2024	1,460	530,505	363.25		9,929		8,191		21,422			(1,738)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/25/2023	10/23/2025	3,089	1,128,514	365.32		27,119		24,759		49,376			(2,360)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/25/2023	10/24/2025	613	222,567	363.22		5,895		5,383		10,559			(512)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/25/2023	10/19/2026	3,032	1,103,501	363.9		34,047		32,070		56,537			(1,977)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/25/2023	10/19/2026	4,459	1,638,244	367.41		44,234		41,665		74,831			(2,568)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/25/2023	10/20/2026	4,682	1,694,369	361.89		56,340		53,072		92,558			(3,268)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/25/2023	10/23/2026	6,321	2,285,551	361.6		76,893		72,445		126,052			(4,448)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/25/2023	10/23/2026	18,458	6,751,249	365.76		194,525		183,271		325,923			(11,254)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/25/2023	10/24/2024	9,457	954,838	100.97		14,507		11,968		27,296			(2,539)				03
OCT 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	10/26/2023	10/01/2025	3,040	1,038,697	341.69		18,513		16,851		34,123			(1,661)				03
OCT 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	10/26/2023	10/03/2025	2,738	922,134	336.77		20,947		19,072		38,552			(1,875)				03
OCT 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	10/26/2023	10/10/2025	9,338	3,202,783	343		53,784		49,019		98,682			(4,766)				03
OCT 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	10/26/2023	10/16/2025	6,561	2,232,258	340.25		43,235		39,436		79,227			(3,799)				03
OCT 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	10/26/2023	10/20/2025	3,733	1,252,352	335.44		30,652		27,973		55,873			(2,678)				03
OCT 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	10/26/2023	10/22/2025	6,998	2,389,897	341.49		43,810		39,993		79,916			(3,817)				03
OCT 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	10/26/2023	10/24/2025	3,789	1,274,901	336.46		29,859		27,264		54,326			(2,595)				03
OCT 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	10/26/2023	10/25/2024	3,622	1,212,596	334.79		20,863		17,222		51,559			(3,641)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/30/2023	10/24/2024	4,174	1,494,115	357.98		23,665		19,633		59,921			(4,032)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/30/2023	10/25/2024	3,879	1,376,180	354.81		26,957		22,376		65,194			(4,580)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/30/2023	10/25/2024	4,638	1,651,977	356.17		29,638		24,602		73,001			(5,036)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/30/2023	10/28/2025	3,716	1,325,775	356.77		33,556		30,740		63,658			(2,816)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/30/2023	10/23/2026	7,729	2,744,415	355.1		95,834		90,456		150,966			(5,378)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/30/2023	10/23/2026	17,910	6,433,297	359.2		194,324		183,419		306,217			(10,905)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/30/2023	10/26/2026	3,939	1,391,759	353.32		51,760		48,863		81,381			(2,897)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/30/2023	10/26/2026	13,588	4,853,594	357.21		157,615		148,794		248,240			(8,821)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/30/2023	10/27/2026	7,425	2,640,528	355.63		90,733		85,660		142,737			(5,073)				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
OCT 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFQFNF3BB653	10/30/2023	10/08/2024	1,595	1,001,184	627.67		30,466	25,105		42,201			(5,361)				03
OCT 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFQFNF3BB653	10/30/2023	10/17/2024	1,574	995,130	632.23		31,574	26,162		45,273			(5,413)				03
OCT 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFQFNF3BB653	10/30/2023	10/29/2024	2,035	1,254,017	616.37		59,062	49,273		84,923			(9,789)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/30/2023	10/25/2024	23,264	6,339,637	272.51		109,876	91,206		208,321			(18,670)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/30/2023	10/25/2024	13,375	3,660,265	273.66		56,497	46,897		108,729			(9,600)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/30/2023	10/27/2026	13,757	3,769,014	273.97		97,990	92,511		143,326			(5,479)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/30/2023	10/24/2025	10,837	2,953,204	272.51		70,465	64,520		111,212			(5,945)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/30/2023	10/29/2025	4,781	1,317,780	275.64		25,175	23,066		40,200			(2,109)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/30/2023	10/23/2026	25,898	7,058,628	272.56		198,862	187,702		290,215			(11,160)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/30/2023	10/23/2026	49,592	13,642,743	275.1		331,253	312,664		485,584			(18,589)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/30/2023	10/26/2026	16,551	4,513,498	272.71		126,202	119,139		184,180			(7,063)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/30/2023	10/26/2026	25,505	7,020,276	275.25		169,143	159,677		247,933			(9,466)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/30/2023	10/27/2026	14,415	3,912,702	271.44		117,638	111,060		171,194			(6,577)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/11/2025	288	1,409,856	4,901.63		65,795	60,070		124,174			(5,726)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/12/2025	237	1,157,782	4,887.63		55,480	50,659		104,337			(4,821)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/18/2025	254	1,233,982	4,858.58		63,221	57,775		117,004			(5,445)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/22/2025	273	1,272,127	4,654.52		93,393	85,395		161,951			(7,997)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/25/2025	254	1,176,329	4,627.21		90,683	82,951		155,563			(7,732)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/30/2025	212	972,635	4,597.01		79,222	72,516		134,326			(6,706)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/04/2026	262	1,238,121	4,716.83		125,817	118,651		184,323			(7,165)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/04/2026	246	1,230,958	5,007.56		85,961	81,065		132,050			(4,895)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/10/2026	238	1,187,719	5,000.92		84,379	79,601		129,100			(4,778)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/11/2026	249	1,185,821	4,758.32		115,307	108,784		169,583			(6,523)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/14/2026	364	1,807,890	4,961.96		135,826	128,165		206,465			(7,661)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/18/2026	260	1,243,690	4,782.32		118,119	111,482		174,076			(6,637)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/23/2026	260	1,243,472	4,775.24		119,810	113,110		175,988			(6,700)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/25/2026	259	1,187,812	4,578.37		144,975	136,883		206,400			(8,092)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/30/2026	274	1,318,695	4,805.04		123,385	116,531		181,567			(6,855)				03
OCT 24 JPMorgan MOZATC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	11/02/2023	10/29/2024	5,416	1,914,710	353.52		53,836	45,415		96,779			(8,421)				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	11/02/2023	10/29/2024	4,489	1,586,952	353.51		44,622		37,642		80,251			(6,980)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	11/02/2023	10/29/2024	9,840	3,478,852	353.53		97,714		82,430		175,753			(15,285)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	11/02/2023	10/30/2024	5,774	2,039,987	353.31		58,086		49,025		104,183			(9,061)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	11/02/2023	10/30/2024	6,347	2,242,991	353.38		63,599		53,679		114,166			(9,921)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	11/02/2023	10/30/2024	8,107	2,864,577	353.35		81,393		68,697		146,015			(12,696)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	11/02/2023	10/30/2024	15,129	5,346,557	353.39		151,596		127,949		272,003			(23,647)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	11/02/2023	10/31/2024	6,077	2,148,798	353.59		60,285		50,907		108,269			(9,378)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	11/02/2023	10/31/2024	7,104	2,512,884	353.75		69,828		58,966		125,635			(10,862)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	11/02/2023	10/31/2024	6,091	2,154,589	353.75		59,872		50,558		107,722			(9,313)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	11/02/2023	11/01/2024	5,697	2,023,396	355.16		51,901		43,850		94,369			(8,051)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	11/02/2023	11/01/2024	13,807	4,906,990	355.4		124,124		104,870		226,097			(19,255)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	11/02/2023	11/01/2024	6,557	2,330,660	355.42		58,886		49,751		107,280			(9,135)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	11/02/2023	10/25/2024	6,397	2,260,427	353.37		63,840		53,741		114,957			(10,099)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	11/02/2023	10/25/2024	7,257	2,564,967	353.46		72,059		60,660		129,878			(11,399)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	11/02/2023	10/25/2024	13,252	4,679,615	353.13		133,976		112,782		240,755			(21,194)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	11/02/2023	10/28/2024	6,488	2,293,202	353.43		64,754		54,597		116,389			(10,158)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	11/02/2023	10/28/2024	9,920	3,506,755	353.5		98,606		83,138		177,380			(15,468)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	11/02/2023	10/29/2024	5,506	1,945,168	353.27		55,447		46,774		99,511			(8,673)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	11/02/2023	10/29/2024	3,683	1,302,180	353.52		36,614		30,886		65,819			(5,727)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/01/2023	10/27/2026	3,713	1,354,513	364.8		46,049		43,674		67,542			(2,375)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/01/2023	10/30/2026	6,049	2,185,144	361.24		84,395		80,055		122,048			(4,340)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/01/2023	10/30/2026	6,986	2,552,174	365.35		85,147		80,768		125,086			(4,379)				03
OCT 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/01/2023	10/25/2024	3,737	1,352,643	361.98		33,592		28,278		58,212			(5,314)				03
OCT 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/01/2023	10/25/2024	6,424	2,334,856	363.46		53,061		44,667		93,343			(8,394)				03
OCT 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/01/2023	10/31/2024	4,171	1,512,162	362.58		36,479		30,804		63,382			(5,674)				03
OCT 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/01/2023	10/27/2025	3,507	1,276,192	363.91		38,146		35,183		59,049			(2,963)				03
OCT 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/01/2023	10/31/2025	3,474	1,258,363	362.27		40,457		37,332		62,000			(3,125)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/01/2023	10/23/2026	9,657	3,493,040	361.72		132,365		125,514		191,923			(6,851)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	11/01/2023	10/23/2026	17,487	6,400,928	366.03	207,767		197,013		306,292			(10,753)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	11/01/2023	10/26/2026	4,651	1,678,248	360.85	65,624		62,237		94,821			(3,387)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	11/01/2023	10/26/2026	14,172	5,173,150	365.03	174,346		165,348		255,979			(8,999)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	11/01/2023	10/27/2026	3,833	1,382,098	360.59	54,552		51,739		78,736			(2,813)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/01/2023	10/25/2024	24,896	2,501,507	100.48	57,235		48,181		79,915			(9,054)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/01/2023	10/25/2024	32,387	3,268,493	100.92	67,624		56,926		94,565			(10,698)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/01/2023	10/30/2024	16,764	1,687,330	100.65	37,301		31,482		52,018			(5,818)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/01/2023	10/31/2024	14,524	1,462,562	100.7	31,996		27,019		44,596			(4,977)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/01/2023	10/24/2025	13,677	1,374,665	100.51	38,049		35,082		48,093			(2,968)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/01/2023	10/30/2025	16,991	1,713,214	100.83	45,026		41,544		56,822			(3,483)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/01/2023	10/31/2025	9,885	993,309	100.49	27,647		25,512		34,916			(2,136)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/01/2023	10/23/2026	64,217	6,458,899	100.58	195,090		184,993		236,112			(10,097)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/01/2023	10/23/2026	108,388	10,992,739	101.42	294,491		279,249		354,904			(15,242)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/01/2023	10/26/2026	36,612	3,667,464	100.17	117,343		111,286		142,275			(6,056)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/01/2023	10/26/2026	77,703	7,848,753	101.01	223,162		211,644		269,546			(11,518)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/01/2023	10/27/2026	41,709	4,184,242	100.32	131,133		124,371		158,897			(6,762)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/01/2023	10/27/2026	15,350	1,552,677	101.15	43,288		41,056		52,235			(2,232)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/01/2023	10/30/2026	71,368	7,165,349	100.4	222,240		210,812		269,039			(11,428)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/01/2023	10/30/2026	98,766	10,001,007	101.26	274,667		260,543		331,081			(14,124)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	09/18/2026	14,858	4,764,751	320.69	124,263		117,730		164,479			(6,534)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	08/27/2025	8,988	2,928,533	325.81	40,547		37,163		55,747			(3,384)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	09/18/2026	9,379	3,097,918	330.31	50,923		48,246		66,364			(2,678)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	08/29/2025	9,076	2,925,648	322.34	50,370		46,179		69,678			(4,191)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	09/09/2025	8,868	2,881,579	324.95	42,862		39,354		58,905			(3,508)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	09/12/2025	8,859	2,881,960	325.3	42,106		38,675		57,788			(3,431)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	09/17/2025	9,161	3,000,735	327.54	38,335		35,235		52,270			(3,101)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	09/18/2025	1,918	629,170	327.99	7,821		7,189		10,646			(632)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	08/21/2026	13,470	4,268,654	316.89	129,938		122,918		172,740			(7,020)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	08/21/2026	12,056	3,904,183	323.85		86,169	81,513		113,934			(4,655)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	08/24/2026	15,118	4,836,981	319.94		128,537	121,613		170,586			(6,924)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	08/24/2026	12,189	4,006,340	328.69		69,902	66,137		91,610			(3,766)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	08/25/2026	8,864	2,850,321	321.56		70,313	66,529		93,186			(3,784)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	08/26/2026	9,607	3,180,122	331.03		49,350	46,697		64,307			(2,653)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	08/28/2026	27,391	8,882,451	324.28		193,049	182,691		254,935			(10,359)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	08/28/2026	8,908	2,934,635	329.43		49,496	46,840		64,737			(2,656)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	08/31/2026	10,427	3,402,897	326.37		66,986	63,402		88,165			(3,584)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	09/02/2026	9,013	2,967,836	329.3		50,602	47,900		66,197			(2,702)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	09/04/2026	13,148	4,157,523	316.21		131,433	124,428		174,501			(7,005)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	09/04/2026	16,620	5,377,612	323.56		121,584	115,104		160,599			(6,480)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	09/08/2026	15,722	5,155,856	327.93		94,616	89,593		124,077			(5,023)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	09/11/2026	12,224	3,870,994	316.66		120,409	114,035		159,809			(6,374)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	09/11/2026	12,277	3,982,562	324.39		86,983	82,378		114,730			(4,604)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	09/14/2026	15,783	5,149,602	326.28		102,929	97,496		135,362			(5,433)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	09/15/2026	11,195	3,666,793	327.53		69,010	65,371		90,541			(3,639)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/25/2026	25,031	9,047,338	361.44		309,388	293,507		393,886			(15,881)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/25/2026	35,737	13,201,082	369.4		338,425	321,054		419,563			(17,372)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/25/2026	7,522	2,823,578	375.36		57,621	54,663		69,486			(2,958)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/28/2026	19,155	6,992,777	365.07		210,509	199,734		265,025			(10,775)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/28/2026	7,339	2,738,793	373.19		60,913	57,795		74,245			(3,118)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/29/2026	8,303	2,989,780	360.07		107,445	101,951		137,139			(5,494)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/29/2026	20,015	7,360,171	367.73		201,152	190,866		250,921			(10,286)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/24/2025	7,746	2,879,945	371.78		45,471	41,892		67,252			(3,579)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/29/2026	7,600	2,834,140	372.92		63,763	60,502		77,766			(3,261)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/26/2025	20,868	7,670,352	367.56		150,252	138,459		222,944			(11,793)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/30/2026	7,843	2,849,896	363.35		91,297	86,633		115,549			(4,664)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/26/2025	12,604	4,705,858	373.37		68,438	63,067		100,997			(5,372)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/01/2026	6,905	2,486,661	360.12		89,214	84,660		113,886			(4,553)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	09/30/2025	11,304	4,180,147	369.81		73,473		67,739		108,688			(5,733)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	10/01/2026	13,954	5,192,868	372.14		120,424		114,277		147,446			(6,146)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	10/01/2025	10,009	3,721,676	371.83		59,054		54,452		87,126			(4,602)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	10/02/2026	18,843	6,734,161	357.38		265,500		251,962		340,739			(13,538)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	10/02/2025	7,913	2,897,026	366.13		61,243		56,478		90,641			(4,765)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	10/02/2026	29,417	10,740,909	365.13		323,289		306,804		406,563			(16,485)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	10/03/2025	8,621	3,144,423	364.72		71,127		65,601		105,320			(5,526)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	10/02/2026	17,109	6,307,174	368.65		166,811		158,305		207,305			(8,506)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	09/23/2026	8,594	3,202,050	372.61		72,616		68,881		88,797			(3,735)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	09/24/2026	11,197	4,182,598	373.54		91,481		86,781		111,447			(4,700)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	10/23/2026	27,288	7,492,281	274.56		214,536		203,621		275,143			(10,915)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	10/27/2026	11,774	3,227,015	274.09		95,054		90,235		121,880			(4,818)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	10/30/2024	9,276	2,531,276	272.87		52,436		44,380		80,851			(8,056)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	11/01/2024	12,559	3,431,845	273.25		68,768		58,262		106,132			(10,506)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	10/30/2026	46,322	12,616,723	272.37		409,286		388,596		524,953			(20,690)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	11/01/2024	8,507	2,335,877	274.57		41,261		34,958		64,138			(6,304)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	10/30/2026	77,551	21,331,885	275.07		594,977		564,900		761,988			(30,077)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	10/30/2025	9,996	2,719,693	272.07		77,945		72,016		105,565			(5,929)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	11/02/2026	11,104	3,038,710	273.66		91,873		87,242		117,765			(4,632)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	10/31/2025	9,542	2,608,172	273.35		68,673		63,456		93,135			(5,217)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	11/02/2026	17,701	4,888,911	276.2		127,910		121,462		163,601			(6,448)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	10/31/2025	5,788	1,607,093	277.66		31,235		28,862		42,391			(2,373)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	10/23/2026	15,882	4,320,930	272.06		142,238		135,001		182,615			(7,237)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	10/30/2026	12,195	4,319,845	354.23		190,730		181,255		245,061			(9,475)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	10/30/2026	10,565	3,784,836	358.23		146,436		139,162		186,814			(7,275)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	11/02/2026	7,238	2,589,449	357.76		101,910		96,862		130,061			(5,049)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	11/02/2026	7,806	2,823,069	361.67		97,258		92,440		123,036			(4,818)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	11/03/2026	4,899	1,758,816	359.03		66,330		63,047		84,442			(3,283)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	11/03/2026	7,749	2,812,207	362.93		92,828		88,234		116,944			(4,595)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	11/01/2024	11,425	4,072,416	356.45	103,967		88,328		177,781			(15,638)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	11/01/2024	4,403	1,585,685	360.13	32,407		27,532		56,597			(4,875)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/30/2025	3,623	1,286,972	355.26	45,210		41,829		65,713			(3,381)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/31/2025	5,086	1,809,749	355.81	62,154		57,512		90,408			(4,642)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	11/03/2025	4,772	1,734,878	363.53	42,521		39,359		62,285			(3,163)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	11/04/2025	451	163,782	363.21	4,076		3,774		5,969			(303)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/23/2026	2,865	1,017,429	355.1	43,551		41,373		55,967			(2,178)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/23/2026	14,291	5,128,826	358.88	193,646		183,963		246,964			(9,682)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/30/2024	4,770	1,693,350	355.02	46,886		39,794		79,506			(7,092)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	11/06/2023	10/25/2024	310	1,300,337	4,188.42	166,878		141,278		239,675			(25,601)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	11/06/2023	10/30/2024	314	1,350,701	4,303.79	132,306		112,293		213,666			(20,013)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	11/06/2023	11/01/2024	441	1,917,484	4,350.7	173,388		147,307		283,948			(26,081)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	11/06/2023	10/30/2025	289	1,244,421	4,313.12	181,534		167,957		244,481			(13,577)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	11/06/2023	11/04/2025	226	1,006,889	4,445.82	124,494		115,247		170,919			(9,247)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	11/06/2023	10/23/2026	467	2,001,325	4,289.81	378,174		359,265		462,438			(18,909)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	11/06/2023	10/23/2026	366	1,668,352	4,556.72	240,474		228,450		300,152			(12,024)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	11/06/2023	10/26/2026	295	1,267,788	4,294.53	238,601		226,704		292,074			(11,897)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	11/06/2023	10/30/2026	709	2,952,516	4,164.75	631,132		599,779		763,980			(31,353)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	11/06/2023	10/30/2026	654	2,949,070	4,511.42	448,072		425,812		556,093			(22,259)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	11/06/2023	11/03/2026	644	2,795,930	4,342.99	504,382		479,417		618,153			(24,965)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	11/06/2023	11/03/2026	339	1,593,789	4,705.33	197,115		187,358		248,677			(9,756)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/08/2023	11/07/2024	11,408	4,088,395	358.39	90,805		77,797		161,322			(13,008)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/08/2023	11/07/2024	9,007	3,228,029	358.39	71,696		61,425		127,373			(10,271)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/08/2023	11/01/2024	2,963	1,061,728	358.33	23,497		20,074		41,920			(3,422)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/08/2023	11/01/2024	2,628	941,788	358.3	20,870		17,830		37,245			(3,040)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/08/2023	11/01/2024	3,020	1,082,360	358.42	23,826		20,356		42,524			(3,471)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/08/2023	11/01/2024	3,014	1,079,032	358.06	24,289		20,751		43,235			(3,538)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/01/2024	5,228	1,871,615	358.01		42,241		36,088		75,197			(6,153)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/04/2024	2,993	1,074,238	358.9		23,047		19,718		41,168			(3,329)				03
OCT 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/08/2023	10/11/2024	4,059	1,203,002	296.36		25,208		21,307		21,539			(3,901)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/04/2024	3,235	1,161,207	358.98		24,810		21,227		44,304			(3,584)				03
OCT 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/08/2023	10/24/2024	3,755	1,114,615	296.82		22,944		19,526		19,491			(3,419)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/04/2024	2,866	1,028,697	358.96		21,980		18,806		39,292			(3,175)				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/07/2024	5,611	1,661,822	296.16		36,641		31,392		31,530			(5,249)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/04/2024	8,016	2,877,581	358.99		61,401		52,532		109,729			(8,869)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/05/2024	2,603	833,914	358.81		20,172		17,266		35,986			(2,906)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/05/2024	2,974	1,067,794	358.99		22,814		19,528		40,737			(3,286)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/05/2024	6,024	2,162,646	358.99		46,206		39,550		82,506			(6,656)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/05/2024	7,497	2,691,280	358.98		57,577		49,283		102,731			(8,294)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/06/2024	2,667	956,812	358.73		20,804		17,816		37,049			(2,988)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/06/2024	2,680	961,334	358.72		20,903		17,901		37,244			(3,003)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/06/2024	2,691	965,427	358.7		21,020		18,001		37,444			(3,019)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/06/2024	4,630	1,660,941	358.73		36,114		30,927		64,314			(5,188)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/06/2024	6,306	2,262,065	358.73		49,185		42,120		87,590			(7,065)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/07/2024	2,836	1,016,409	358.37		22,605		19,366		40,150			(3,238)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/07/2024	3,757	1,346,546	358.39		29,907		25,623		53,133			(4,284)				03
NOV 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNBB6K528	11/07/2023	11/01/2024	22,260	2,250,291	101.09		45,122		38,549		62,810			(6,572)				03
NOV 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNBB6K528	11/07/2023	11/01/2024	42,688	4,339,616	101.66		75,941		64,880		105,757			(11,061)				03
NOV 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNBB6K528	11/07/2023	11/06/2024	30,873	3,145,016	101.87		52,576		45,024		73,052			(7,552)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNBB6K528	11/07/2023	10/31/2025	14,600	1,475,792	101.08		37,362		34,667		46,883			(2,695)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNBB6K528	11/07/2023	10/31/2025	14,198	1,444,399	101.73		32,670		30,314		40,879			(2,356)				03
NOV 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNBB6K528	11/07/2023	11/06/2025	7,746	790,138	102.01		17,056		15,836		21,292			(1,220)				03
OCT 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNBB6K528	11/07/2023	10/23/2026	20,247	2,035,473	100.53		62,322		59,315		74,950			(3,006)				03
OCT 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNBB6K528	11/07/2023	10/23/2026	39,468	3,999,696	101.34		109,090		103,828		130,694			(5,262)				03
OCT 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNBB6K528	11/07/2023	10/30/2026	29,109	2,934,496	100.81		86,483		82,339		103,824			(4,145)				03
OCT 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNBB6K528	11/07/2023	10/30/2026	28,828	2,910,492	100.96		83,976		79,952		100,732			(4,025)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/07/2023	10/30/2026	29,988	3,049,730	101.7		79,077		75,287		94,486			(3,790)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/07/2023	11/02/2026	117,670	11,932,945	101.41		323,005		307,567		386,508			(15,438)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/07/2023	11/02/2026	121,065	12,378,940	102.25		296,368		282,204		352,679			(14,165)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/07/2023	11/06/2026	54,097	5,497,299	101.62		144,492		137,612		172,601			(6,881)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/07/2023	11/06/2026	71,428	7,318,543	102.46		169,999		161,904		201,926			(8,095)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/07/2023	11/06/2024	2,808	1,028,666	366.3		21,108		18,076		35,783			(3,032)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/07/2023	11/06/2024	1,305	479,873	367.71		9,010		7,716		15,472			(1,294)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/07/2023	10/31/2025	3,428	1,247,522	363.97		38,940		36,131		57,660			(2,808)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/07/2023	11/06/2025	1,979	741,894	374.8		14,158		13,145		22,109			(1,013)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/07/2023	10/23/2026	3,106	1,123,174	361.57		44,430		42,287		62,003			(2,143)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/07/2023	10/23/2026	6,900	2,523,458	365.71		86,185		82,028		122,021			(4,157)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/07/2023	10/30/2026	6,191	2,243,644	362.42		86,349		82,211		120,768			(4,138)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/07/2023	10/30/2026	6,589	2,414,279	366.43		80,544		76,684		114,229			(3,860)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/07/2023	11/02/2026	10,167	3,703,565	364.29		133,575		127,191		188,001			(6,384)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/07/2023	11/02/2026	18,759	6,912,232	368.47		214,253		204,013		305,980			(10,240)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/07/2023	11/06/2026	3,433	1,258,897	366.74		41,640		39,657		59,070			(1,983)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/07/2023	11/01/2024	4,267	1,551,770	363.66		37,167		31,753		61,666			(5,414)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/07/2023	11/06/2026	7,949	2,938,958	369.75		87,016		82,873		124,745			(4,144)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/07/2023	11/01/2024	3,547	1,298,870	366.18		26,676		22,790		45,294			(3,886)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2023	11/06/2024	4,671	1,679,914	359.62		34,802		30,052		61,903			(4,750)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2023	11/08/2024	4,307	1,549,917	359.88		31,698		27,395		56,326			(4,302)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2023	11/07/2025	4,162	1,500,769	360.63		41,324		38,531		61,391			(2,793)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2023	11/07/2025	1,172	433,855	370.3		7,569		7,057		11,274			(512)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2023	11/03/2026	2,810	1,014,517	361.02		35,295		33,703		45,303			(1,593)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2023	11/06/2026	20,194	7,237,496	358.39		275,655		263,251		355,697			(12,403)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2023	11/06/2026	21,548	7,808,095	362.35		259,659		247,976		332,058			(11,683)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/09/2023	11/01/2024	7,342	2,013,887	274.28		32,558		28,051		56,792			(4,507)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/09/2023	11/06/2024	13,095	3,598,106	274.76	55,808		48,190		97,419			(7,617)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/09/2023	11/03/2026	49,507	13,655,931	275.84	340,440		325,079		466,923			(15,361)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/09/2023	11/07/2024	4,145	1,138,839	274.75	17,709		15,298		30,877			(2,410)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/09/2023	11/06/2026	99,208	27,233,476	274.51	734,615		701,561		1,006,488			(33,054)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/09/2023	11/06/2026	24,245	6,703,834	276.5	160,913		153,672		220,599			(7,240)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/09/2023	11/08/2024	10,865	2,979,341	274.21	48,980		42,332		84,924			(6,648)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/09/2023	11/03/2025	6,982	1,910,619	273.63	45,606		42,506		67,042			(3,099)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/09/2023	11/07/2025	15,574	4,285,162	275.14	92,174		85,945		135,850			(6,230)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/09/2023	11/07/2025	2,172	604,786	278.39	10,231		9,539		15,163			(691)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/09/2023	10/23/2026	3,452	944,004	273.45	26,921		25,694		36,930			(1,227)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/09/2023	10/30/2026	3,602	982,730	272.81	29,132		27,812		39,907			(1,319)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	11/08/2023	10/24/2025	11,293	2,518,177	222.99	81,421		75,916		160,495			(5,505)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	11/08/2023	10/27/2025	9,681	2,151,626	222.26	73,283		68,349		142,963			(4,933)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	11/08/2023	10/18/2024	4,564	1,031,204	225.94	20,721		17,787		50,668			(2,934)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	11/08/2023	11/06/2024	4,850	1,082,531	223.21	28,760		24,903		65,106			(3,856)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	11/08/2023	10/30/2025	7,442	1,654,021	222.26	56,335		52,558		109,918			(3,777)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	11/08/2023	10/31/2025	10,403	2,329,029	223.89	70,633		65,905		141,083			(4,729)				03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	11/08/2023	11/07/2025	12,695	2,895,929	228.12	63,982		59,740		135,507			(4,242)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	11/08/2023	10/06/2025	7,153	1,608,550	224.89	44,918		41,803		91,484			(3,116)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	11/08/2023	10/10/2025	8,864	2,012,487	227.03	47,779		44,484		100,285			(3,295)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	11/08/2023	10/13/2025	4,698	1,068,993	227.53	24,431		22,753		51,634			(1,678)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	11/08/2023	10/16/2025	4,890	1,112,950	227.62	25,279		23,550		53,478			(1,728)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	11/08/2023	10/17/2025	8,557	1,930,470	225.6	51,342		47,837		105,350			(3,506)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	11/08/2023	10/17/2025	4,428	1,005,315	227.04	23,911		22,278		50,148			(1,633)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	11/08/2023	10/23/2025	10,228	2,283,792	223.29	72,209		67,320		143,064			(4,889)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/10/2023	10/02/2026	21,970	6,888,910	313.56	229,406		218,949		327,727			(10,457)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/10/2023	10/02/2026	10,303	3,307,824	321.07	78,654		75,069		113,054			(3,585)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/10/2023	10/05/2026	9,371	2,953,078	315.12	92,039		87,855		131,720			(4,184)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/10/2023	10/06/2026	6,556	2,076,305	316.69	60,415		57,672		86,592			(2,744)				03

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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 Year-end (b)
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/10/2023	10/07/2026	8,926	2,879,885	322.64	63,821		60,925		91,728			(2,895)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/10/2023	10/08/2026	6,871	2,200,506	320.26	54,534		52,062		78,318			(2,472)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/10/2023	10/09/2024	1,094	340,226	310.99	7,188		6,143		12,455			(1,046)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/10/2023	10/09/2026	13,471	4,237,907	314.6	135,416		129,284		193,531			(6,132)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/10/2023	09/22/2025	6,157	1,973,925	320.6	34,768		32,306		53,420			(2,461)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/10/2023	09/26/2025	9,915	3,165,594	319.28	60,567		56,304		92,785			(4,263)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/10/2023	10/03/2025	6,887	2,157,622	313.28	58,157		54,106		87,865			(4,052)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/10/2023	10/09/2025	7,571	2,404,933	317.67	51,166		47,633		77,924			(3,534)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/10/2023	09/18/2026	8,396	2,660,563	316.88	75,993		72,483		109,128			(3,511)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/10/2023	09/18/2026	12,965	4,231,116	326.34	77,262		73,693		111,178			(3,569)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/10/2023	09/21/2026	9,606	3,015,313	313.91	98,359		93,828		140,773			(4,531)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/10/2023	09/21/2026	9,295	3,014,331	324.29	61,008		58,198		87,840			(2,810)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/10/2023	09/22/2026	17,595	5,669,391	322.21	126,882		121,043		182,680			(5,839)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/10/2023	09/23/2026	6,487	2,122,786	327.24	37,215		35,504		53,505			(1,711)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/10/2023	09/25/2026	7,264	2,266,958	312.07	80,178		76,499		114,402			(3,679)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/10/2023	09/25/2026	20,794	6,641,111	319.37	170,062		162,258		244,496			(7,804)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/10/2023	09/25/2026	6,112	1,991,158	325.78	37,585		35,860		54,061			(1,725)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/10/2023	09/28/2026	17,215	5,489,660	318.88	144,073		137,480		206,984			(6,592)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/10/2023	09/29/2026	10,152	3,200,190	315.23	98,962		94,438		141,717			(4,524)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/10/2023	09/30/2026	10,100	3,238,727	320.66	78,395		74,815		112,706			(3,580)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/10/2023	10/01/2026	9,022	2,883,141	319.57	73,442		70,091		105,508			(3,351)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/31/2025	119	502,812	4,227.09	83,104		77,541		108,346			(5,563)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/18/2024	657	2,765,056	4,211.43	316,692		271,850		491,343			(44,841)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/21/2024	657	2,756,738	4,193.97	326,243		280,454		502,960			(45,788)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/22/2024	862	3,631,813	4,212.36	417,407		358,995		647,059			(58,413)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/23/2024	730	3,073,414	4,211.31	354,573		305,098		548,814			(49,475)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/24/2024	1,544	6,523,944	4,224.34	739,506		636,618		1,145,163			(102,888)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/25/2024	1,000	4,133,773	4,133.07	545,813		470,093		818,579			(75,720)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/25/2024	1,879	7,779,182	4,139.14	1,017,650		876,473		1,528,572			(141,177)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/28/2024	731	2,983,627	4,081.96	427,938		369,081		631,440			(58,857)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/30/2024	774	3,194,491	4,125.97	429,386		370,666		640,911			(58,719)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/31/2024	1,241	5,182,593	4,174.73	646,358		558,218		977,223			(88,140)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/31/2024	1,051	4,408,584	4,193.38	533,419		460,680		811,266			(72,739)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	11/01/2024	839	3,611,162	4,303.46	361,363		312,226		572,404			(49,137)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	11/01/2024	1,204	5,067,788	4,210.07	597,628		516,364		912,997			(81,264)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	11/01/2024	1,031	4,464,703	4,332.14	424,597		366,861		679,255			(57,736)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	11/04/2024	416	1,794,616	4,309.32	178,607		154,525		283,098			(24,082)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	11/05/2024	595	2,589,199	4,354.23	237,362		205,448		383,297			(31,914)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	11/06/2024	655	2,853,299	4,359.31	259,763		224,935		419,727			(34,829)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	11/07/2024	1,042	4,530,609	4,349.12	423,026		366,465		676,874			(56,561)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	11/08/2024	741	3,234,639	4,362.35	294,112		254,897		474,543			(39,215)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	11/08/2024	2,514	10,970,233	4,363.24	996,720		863,824		1,607,308			(132,896)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/13/2023	10/10/2025	8,030	2,952,261	367.67	55,003		51,283		86,029			(3,720)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/13/2023	10/10/2025	677	253,350	374.33	3,337		3,111		5,219			(226)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/13/2023	10/05/2026	10,013	3,576,050	357.14	136,878		130,780		182,629			(6,098)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/13/2023	10/05/2026	20,394	7,483,444	366.94	202,106		193,103		263,935			(9,004)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/13/2023	10/06/2026	16,999	6,095,843	358.61	222,001		212,120		295,395			(9,881)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/13/2023	10/06/2026	18,227	6,716,629	368.49	171,338		163,712		222,577			(7,626)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/13/2023	10/07/2026	5,387	1,937,995	359.74	67,879		64,861		90,145			(3,018)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/13/2023	10/08/2026	5,082	1,825,802	359.26	65,051		62,161		86,436			(2,890)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/13/2023	10/08/2026	16,295	6,051,337	371.36	138,671		132,511		178,142			(6,160)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/13/2023	10/09/2026	23,921	8,631,961	360.85	291,121		278,201		385,516			(12,920)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/13/2023	10/09/2026	38,915	14,342,241	368.55	365,804		349,569		474,568			(16,235)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/13/2023	10/09/2026	8,314	3,113,096	374.42	63,356		60,544		80,411			(2,812)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/13/2023	10/10/2024	122	44,066	361.17	754		647		1,460			(107)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/13/2023	10/06/2025	6,769	2,463,896	364.01		54,692		50,972		85,467			(3,720)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/13/2023	10/08/2025	8,625	3,162,532	366.65		61,845		57,650		96,799			(4,194)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/08/2024	2,809	1,005,552	357.98		27,500		23,966		40,587			(3,533)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/08/2024	9,266	3,319,046	358.18		89,792		78,254		132,526			(11,537)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/08/2024	4,471	1,599,320	357.68		44,490		38,774		65,601			(5,717)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/08/2024	4,291	1,537,029	358.18		41,582		36,239		61,372			(5,343)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/11/2024	2,673	955,302	357.38		27,105		23,651		39,871			(3,454)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/11/2024	2,966	1,060,273	357.46		29,958		26,141		44,065			(3,817)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/11/2024	2,940	1,051,034	357.44		29,728		25,940		43,728			(3,788)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/11/2024	7,736	2,765,185	357.46		78,130		68,174		114,922			(9,956)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/12/2024	2,847	1,017,560	357.43		28,839		25,174		42,374			(3,665)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/12/2024	3,254	1,163,243	357.46		32,900		28,719		48,364			(4,181)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/12/2024	3,041	1,087,156	357.47		30,747		26,840		45,176			(3,907)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/12/2024	10,837	3,873,802	357.47		109,559		95,637		160,975			(13,922)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/12/2024	4,438	1,586,466	357.47		44,869		39,167		65,925			(5,702)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/12/2024	4,859	1,736,936	357.47		49,124		42,882		72,178			(6,242)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/13/2024	2,482	886,974	357.41		25,189		21,997		36,990			(3,192)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/13/2024	5,573	1,992,800	357.61		55,948		48,859		82,230			(7,090)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/13/2024	4,011	1,434,410	357.62		40,230		35,132		59,157			(5,098)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/13/2024	7,264	2,597,679	357.61		72,931		63,689		107,190			(9,242)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/13/2024	6,526	2,333,782	357.62		65,454		57,160		96,249			(8,295)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/08/2024	2,588	924,772	357.27		26,324		22,942		38,769			(3,382)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/08/2024	2,793	998,787	357.61		27,902		24,316		41,122			(3,585)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/08/2024	5,255	1,878,429	357.48		52,862		46,069		77,876			(6,792)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/08/2024	8,128	2,907,857	357.74		80,634		70,273		118,892			(10,361)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity		NA	7H6GLXDRUGOFU57RNE97	11/15/2023	11/10/2026	8,513	3,075,887	361.33		115,517		110,744		136,018			(4,773)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity		NA	7H6GLXDRUGOFU57RNE97	11/15/2023	11/13/2026	10,470	3,764,156	359.52		150,348		144,153		177,908			(6,196)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity		NA	7H6GLXDRUGOFU57RNE97	11/15/2023	11/13/2026	16,927	6,142,505	362.89		219,031		210,005		256,455			(9,026)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity		NA	7H6GLXDRUGOFU57RNE97	11/15/2023	11/08/2024	10,015	3,592,763	358.75		90,833		79,384		139,061			(11,450)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2023	11/13/2024	3,296	1,181,006	358.28	30,854		27,018		47,014			(3,835)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2023	11/14/2024	2,562	927,894	362.16	19,241		16,856		29,646			(2,385)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2023	11/12/2025	3,737	1,363,551	364.9	34,715		32,563		46,146			(2,152)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2023	11/14/2025	1,536	553,681	360.42	17,190		16,128		22,910			(1,063)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2023	10/23/2026	1,053	377,050	358.11	15,667		15,009		18,664			(658)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2023	11/09/2026	2,987	1,071,074	358.63	43,992		42,173		52,230			(1,820)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2023	11/09/2026	9,253	3,342,323	361.21	126,028		120,815		148,420			(5,213)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/15/2023	11/10/2026	4,583	1,638,430	357.49	69,893		67,005		83,209			(2,888)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	11/14/2023	11/13/2025	21,977	2,248,464	102.31	50,767		47,624		57,470			(3,142)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	11/14/2023	11/02/2026	16,909	1,713,936	101.36	50,475		48,373		55,932			(2,101)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	11/14/2023	11/06/2026	75,776	7,691,235	101.5	222,250		213,032		245,893			(9,218)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	11/14/2023	11/06/2026	104,801	10,723,224	102.32	275,521		264,094		302,403			(11,427)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	11/14/2023	11/09/2026	15,451	1,567,551	101.45	45,644		43,756		50,525			(1,888)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	11/14/2023	11/09/2026	53,925	5,515,966	102.29	142,415		136,525		156,404			(5,890)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	11/14/2023	11/10/2026	40,978	4,167,066	101.69	117,320		112,472		129,565			(4,848)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	11/14/2023	11/10/2026	54,619	5,599,001	102.51	140,043		134,256		153,436			(5,787)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	11/14/2023	11/13/2026	42,978	4,372,972	101.75	122,142		117,109		134,786			(5,033)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	11/14/2023	11/13/2026	76,259	7,824,151	102.6	193,316		185,350		211,517			(7,966)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/14/2023	11/09/2026	5,653	2,088,806	369.5	68,460		65,628		89,508			(2,832)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/14/2023	11/10/2026	6,181	2,259,701	365.58	85,162		81,643		110,248			(3,519)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/14/2023	11/10/2026	10,078	3,726,397	369.76	121,033		116,032		158,335			(5,001)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/14/2023	11/13/2026	2,805	1,026,768	366.04	38,117		36,546		49,381			(1,571)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/14/2023	11/13/2026	14,801	5,471,804	369.7	178,318		170,970		233,142			(7,348)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/14/2023	11/08/2024	4,990	1,824,961	365.72	44,880		39,223		65,533			(5,657)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/14/2023	11/08/2024	4,295	1,578,918	367.61	34,684		30,312		51,258			(4,372)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/14/2023	11/13/2024	2,710	994,414	366.88	22,962		20,108		33,718			(2,854)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/14/2023	11/07/2025	3,162	1,158,195	366.34	36,390		34,119		48,982			(2,271)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/14/2023	11/07/2025	2,454	919,092	374.51	20,023		18,774		27,754			(1,250)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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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 Year-end (b)
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	11/14/2023	11/13/2025	2,025	760,209	375.36	15,989		14,999		22,205			(990)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	11/14/2023	11/06/2026	10,794	3,942,316	365.22	150,256		144,025		194,370			(6,232)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	11/14/2023	11/06/2026	18,420	6,807,564	369.58	222,210		212,994		290,613			(9,216)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/14/2023	11/07/2024	15,307	1,555,303	101.61	31,379		27,412		38,515			(3,966)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	11/14/2023	11/09/2026	2,605	958,124	367.83	33,343		31,964		43,412			(1,379)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/14/2023	11/08/2024	57,639	5,867,105	101.79	113,607		99,287		139,155			(14,320)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/14/2023	11/13/2024	15,678	1,600,832	102.11	28,878		25,288		35,208			(3,590)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/14/2023	11/07/2025	12,544	1,271,730	101.38	33,606		31,508		38,397			(2,097)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/14/2023	11/07/2025	11,160	1,140,225	102.17	26,315		24,673		29,845			(1,642)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2023	11/13/2024	8,660	2,372,936	274.02	48,273		42,272		69,027			(6,001)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2023	11/09/2026	33,937	9,307,641	274.26	285,932		274,106		349,240			(11,826)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2023	11/14/2024	5,625	1,553,045	276.12	25,874		22,666		37,175			(3,208)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2023	11/10/2026	35,932	9,879,753	274.96	291,989		279,923		356,231			(12,066)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2023	11/07/2025	6,684	1,828,227	273.52	50,495		47,343		64,699			(3,152)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2023	11/13/2026	86,953	23,965,856	275.62	683,368		655,207		832,221			(28,161)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2023	11/12/2025	4,383	1,227,981	280.16	21,258		19,941		26,965			(1,318)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2023	11/13/2025	6,582	1,812,214	275.34	44,407		41,658		56,796			(2,749)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2023	11/14/2025	2,238	616,428	275.48	14,972		14,046		19,140			(925)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2023	10/23/2026	1,602	438,998	274.05	13,567		12,997		16,600			(570)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2023	11/06/2026	6,028	1,655,853	274.68	49,644		47,585		60,603			(2,059)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2023	11/08/2024	30,387	8,328,795	274.09	167,400		146,299		239,993			(21,101)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/16/2023	11/15/2024	128,044	40,106,004	313.22	928,974		820,894		1,303,417			(108,080)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/16/2023	11/14/2025	17,341	5,431,573	313.22	175,185		165,037		226,972			(10,149)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	11/16/2023	11/15/2024	118,817,898	118,817,898	4,502.88	4,289,326		3,790,291		5,714,146			(499,035)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	11/16/2023	11/15/2024	91,591,456	91,591,456	4,502.88	3,837,682		3,391,193		5,285,306			(446,489)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	11/16/2023	11/15/2024	4,508,605	4,508,605	4,502.88	191,616		169,322		264,999			(22,293)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	11/16/2023	11/15/2024	11,288,073	11,288,073	4,502.88	503,448		444,875		708,677			(58,573)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	11/16/2023	11/15/2024	21,391,126	21,391,126	4,502.88	964,740		852,499		1,362,908			(112,241)				03

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NOV 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	11/16/2023	11/15/2024	6,415,088	6,415,088	4,502.88	299,585		264,730		430,951			(34,855)				03
NOV 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	11/16/2023	11/15/2024	2,691,265	2,691,265	4,502.88	134,832		119,145		203,925			(15,687)				03
NOV 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	11/16/2023	11/15/2024	9,114,529	9,114,529	4,502.88	466,664		412,371		726,766			(54,293)				03
NOV 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	11/16/2023	11/15/2024	6,861,790	6,861,790	4,502.88	273,785		241,932		372,734			(31,853)				03
NOV 24 JPMorgan	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/16/2023	11/15/2024	170,714	61,632,713	361.03	1,420,337		1,255,090		2,105,456			(165,247)				03
NOV 25 JPMorgan	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/16/2023	11/14/2025	18,695	6,749,376	361.03	209,568		197,428		271,985			(12,141)				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/16/2023	11/15/2024	84,919	24,138,149	284.25	594,431		525,273		748,231			(69,158)				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024	9,633	43,377,864	4,502.88	1,607,904		1,424,782		5,171,240			(183,122)				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024	13,265	59,731,559	4,502.88	2,670,415		2,366,285		7,120,826			(304,131)				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024	495	2,228,836	4,502.88	109,089		96,665		265,708			(12,424)				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024	1,425	6,415,118	4,502.88	331,136		293,423		764,771			(37,713)				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024	1,220	5,493,784	4,502.88	293,010		259,639		654,935			(33,371)				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024	2,022	9,104,913	4,502.88	504,433		446,984		1,085,431			(57,449)				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024	239	1,077,404	4,502.88	69,439		61,530		128,441			(7,908)				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024	945	4,254,861	4,502.88	277,580		245,966		507,238			(31,613)				03
NOV 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024	1,691	8,374,919	4,953.17	240,468		213,082		405,740			(27,387)				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024	458	2,062,949	4,502.88	89,704		79,488		245,932			(10,216)				03
NOV 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/14/2025	718	3,558,555	4,953.17	257,151		242,589		310,596			(14,562)				03
NOV 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024	2,862	14,817,838	5,178.31	203,368		180,207		378,552			(23,161)				03
NOV 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMJUSFPUBMPRO8K5P83	11/16/2023	11/15/2024	148,173	34,139,110	230.4	640,108		567,207		1,166,275			(72,901)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/20/2023	10/13/2026	8,135	2,924,987	359.57	119,173		114,659		137,088			(4,514)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/20/2023	10/13/2026	14,271	5,241,431	367.27	163,978		157,766		182,934			(6,211)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/20/2023	10/13/2026	6,350	2,361,527	371.87	62,552		60,182		68,195			(2,369)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/20/2023	10/14/2026	7,346	2,683,567	365.3	89,991		86,585		101,296			(3,406)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/20/2023	10/15/2026	12,804	4,755,714	371.42	128,169		123,324		140,063			(4,846)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/20/2023	10/16/2024	1,205	436,370	362.04	9,257		8,131		13,770			(1,125)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/20/2023	10/16/2026	11,396	4,100,437	359.82	165,809		159,546		190,529			(6,263)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/20/2023	10/16/2026	15,788	5,792,654	366.9	183,773		176,832		205,364			(6,941)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/13/2025	4,266	1,565,256	366.91		37,072		34,926		47,433			(2,146)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/16/2026	16,704	6,149,960	368.17		186,585		179,538		207,189			(7,048)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/14/2025	3,665	1,361,154	371.43		25,982		24,480		32,850			(1,502)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/16/2026	3,118	1,160,629	372.29		30,334		29,188		32,963			(1,146)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/15/2025	3,389	1,252,889	369.66		26,098		24,591		33,147			(1,506)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/16/2026	4,490	1,683,383	374.95		39,823		38,319		42,634			(1,504)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/16/2025	5,220	1,909,052	365.69		47,976		45,210		61,446			(2,765)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/16/2025	4,559	1,698,651	372.57		30,684		28,915		38,656			(1,769)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/17/2025	5,752	2,083,375	362.18		61,377		57,845		78,960			(3,533)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/17/2025	3,961	1,468,390	370.71		29,114		27,438		36,857			(1,676)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/12/2026	11,244	4,057,887	360.89		158,092		152,098		181,121			(5,994)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/12/2026	10,299	3,799,297	368.9		112,053		107,805		124,089			(4,248)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/12/2026	3,602	1,346,472	373.83		33,137		31,880		35,739			(1,256)				03
NOV 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/21/2023	11/15/2024	12,137	4,400,914	362.59		100,013		89,367		137,128			(10,646)				03
NOV 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/21/2023	11/20/2024	8,597	3,123,471	363.31		68,434		61,250		93,532			(7,184)				03
NOV 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/21/2023	11/14/2025	13,271	4,824,699	363.56		142,527		135,016		173,747			(7,512)				03
NOV 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/21/2023	11/20/2025	4,121	1,514,148	367.41		37,873		35,894		45,697			(1,980)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/21/2023	11/13/2026	5,801	2,093,915	360.98		85,269		82,283		93,847			(2,986)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/21/2023	11/13/2026	7,197	2,626,512	364.95		93,704		90,422		101,399			(3,282)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/21/2023	11/16/2026	5,327	1,926,540	361.67		76,759		74,078		84,252			(2,681)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/21/2023	11/16/2026	7,589	2,774,848	365.65		96,757		93,378		104,378			(3,379)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/21/2023	11/17/2026	12,494	4,523,139	362.02		178,292		172,070		195,309			(6,221)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/21/2023	11/17/2026	7,892	2,887,821	365.93		99,830		96,347		107,487			(3,484)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/21/2023	11/20/2026	8,859	3,209,677	362.3		125,446		121,081		137,241			(4,365)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/21/2023	11/20/2026	7,383	2,703,828	366.23		92,581		89,360		99,548			(3,222)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/21/2023	11/15/2024	33,368	9,200,788	275.74		167,277		150,738		228,614			(16,539)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/21/2023	11/20/2024	19,933	5,503,643	276.11		97,173		87,699		132,541			(9,474)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/21/2023	11/14/2025	10,087	2,787,571	276.34		66,288		63,057		81,470			(3,231)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/21/2023	11/17/2025	5,552	1,542,207	277.77		33,234		31,620		40,709			(1,613)				03

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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 Year-end (b)
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/21/2023	11/20/2025	9,598	2,664,043	277.56	58,394		55,571		71,508			(2,823)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/21/2023	11/13/2026	42,511	11,739,076	276.14	336,374		325,493		395,408			(10,881)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/21/2023	11/16/2026	43,444	12,004,875	276.33	340,676		329,686		400,261			(10,990)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/21/2023	11/17/2026	43,486	12,033,346	276.72	334,121		323,353		392,162			(10,768)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/21/2023	11/20/2026	35,642	9,862,211	276.7	274,446		265,626		322,023			(8,821)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/20/2023	11/13/2026	177,350	18,242,270	102.86	446,036		430,415		473,322			(15,622)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/20/2023	11/16/2026	29,906	3,044,998	101.82	86,547		83,524		92,926			(3,023)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/20/2023	11/16/2026	44,969	4,616,943	102.67	116,154		112,097		123,551			(4,057)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/20/2023	11/17/2026	55,564	5,672,518	102.09	155,190		149,775		166,151			(5,415)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/20/2023	11/17/2026	48,190	4,959,725	102.92	120,331		116,132		127,611			(4,199)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/20/2023	11/14/2024	20,198	2,064,795	102.23	37,588		33,575		44,086			(4,012)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/20/2023	11/15/2024	33,830	3,454,741	102.12	64,616		57,738		75,892			(6,878)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/20/2023	11/15/2024	21,198	2,173,624	102.54	36,757		32,845		42,902			(3,913)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/20/2023	11/14/2025	9,859	1,006,936	102.13	24,175		22,901		26,616			(1,274)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/20/2023	11/17/2025	7,053	724,341	102.7	15,770		14,943		17,239			(828)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/20/2023	09/25/2026	1,518	155,805	102.62	3,887		3,744		4,151			(143)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/20/2023	11/13/2026	113,083	11,528,852	101.95	321,496		310,236		344,693			(11,260)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	11/20/2023	11/16/2026	6,277	2,335,771	372.13	70,695		68,226		91,721			(2,469)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	11/20/2023	11/17/2026	4,120	1,517,788	368.37	52,668		50,830		67,702			(1,838)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	11/20/2023	11/17/2026	5,142	1,915,613	372.57	57,068		55,077		74,114			(1,991)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	11/20/2023	11/15/2024	5,953	2,194,312	368.59	46,527		41,574		67,916			(4,952)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	11/20/2023	11/15/2024	6,139	2,273,692	370.36	43,173		38,577		63,723			(4,595)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	11/20/2023	11/14/2025	3,713	1,373,056	369.8	37,789		35,797		50,736			(1,992)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	11/20/2023	11/19/2025	1,605	602,157	375.19	13,011		12,330		17,790			(681)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	11/20/2023	09/25/2026	299	110,390	369.26	3,634		3,501		4,703			(133)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	11/20/2023	11/13/2026	11,824	4,345,106	367.49	155,339		149,899		199,286			(5,440)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	11/20/2023	11/13/2026	6,200	2,301,873	371.25	71,869		69,352		93,052			(2,517)				03

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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 Year-end (b)
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/20/2023	11/13/2026	12,828	4,773,150	372.1		144,439		139,380		187,403			(5,059)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/20/2023	11/16/2026	3,389	1,246,794	367.85		44,056		42,517		56,564			(1,539)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/20/2024	3,740	1,354,316	362.13		31,003		27,981		43,529			(3,023)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/20/2024	8,820	3,194,873	362.24		72,675		65,590		102,019			(7,085)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/20/2024	4,622	1,674,372	362.27		37,992		34,288		53,371			(3,704)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/20/2024	9,141	3,311,389	362.25		75,232		67,897		105,677			(7,335)				03
NOV 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/21/2024	6,530	1,186,053	181.63		39,572		35,725		60,407			(3,847)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/21/2024	7,387	2,681,507	362.98		58,361		52,687		81,987			(5,674)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/21/2024	5,421	1,967,982	363.05		42,661		38,513		59,917			(4,148)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/21/2024	12,315	4,470,761	363.04		97,041		87,606		136,200			(9,435)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/21/2024	9,169	3,328,936	363.05		72,163		65,147		101,353			(7,016)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/14/2024	7,350	2,651,820	360.78		65,270		58,799		91,811			(6,472)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/14/2024	3,617	1,305,386	360.88		31,940		28,773		44,936			(3,167)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/14/2024	3,812	1,375,778	360.89		33,662		30,324		47,331			(3,338)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/14/2024	6,840	2,468,311	360.89		60,393		54,405		84,918			(5,988)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/15/2024	5,414	1,956,926	361.46		46,343		41,761		65,179			(4,582)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/15/2024	7,207	2,602,170	361.05		63,135		56,893		88,762			(6,242)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/15/2024	15,472	5,592,681	361.48		132,282		119,204		186,057			(13,079)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/15/2024	5,661	2,044,192	361.09		49,479		44,587		69,567			(4,892)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/15/2024	16,308	5,892,385	361.32		140,738		126,823		197,867			(13,915)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/18/2024	5,129	1,854,876	361.63		43,650		39,370		61,304			(4,279)				03
OCT 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	10/30/2025	7,183	1,299,440	180.91		54,230		54,230		76,908							03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/18/2024	3,940	1,426,190	361.99		32,858		29,637		46,149			(3,221)				03
NOV 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/06/2025	5,185	949,106	183.06		33,649		33,649		48,000							03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/18/2024	11,183	4,048,268	361.99		93,269		84,125		130,995			(9,144)				03
NOV 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/21/2025	11,427	2,120,339	185.55		61,936		61,936		88,565							03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/19/2024	5,637	2,037,836	361.53		48,307		43,584		67,795			(4,723)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/19/2024	5,615	2,032,550	361.98		46,886		42,302		65,858			(4,584)				03

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NOV 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/19/2024	9,703	3,512,263	361.98		81,019		73,098		113,804			(7,921)				03
OCT 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	11/22/2023	10/29/2025	2,674	890,796	333.08		38,699		36,769		44,186			(1,929)				03
OCT 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	11/22/2023	10/31/2025	5,793	1,930,645	333.26		83,248		79,110		95,033			(4,139)				03
NOV 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	11/22/2023	11/06/2025	4,543	1,542,226	339.5		51,423		48,888		57,138			(2,535)				03
NOV 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	11/22/2023	11/14/2025	3,334	1,137,832	341.27		35,242		33,524		38,766			(1,718)				03
NOV 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	11/22/2023	11/21/2025	3,187	1,096,696	344.15		30,082		28,630		32,396			(1,452)				03
NOV 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	11/22/2023	11/21/2024	3,358	1,128,604	336.1		34,788		31,406		44,867			(3,382)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/27/2023	11/20/2026	76,423	21,186,078	277.22		580,538		562,914		670,647			(17,624)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/27/2023	11/24/2026	38,771	10,757,828	277.47		291,041		282,237		335,911			(8,803)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/27/2023	11/21/2024	10,436	2,883,670	276.32		51,151		46,436		68,093			(4,715)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/27/2023	11/22/2024	22,902	6,340,904	276.87		106,733		96,921		142,015			(9,811)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/27/2023	11/21/2025	10,298	2,846,275	276.38		68,974		65,826		83,207			(3,148)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/27/2023	11/21/2025	3,671	1,043,155	284.13		14,236		13,586		16,676			(650)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/27/2023	11/24/2025	3,739	1,034,821	276.79		24,426		23,316		29,426			(1,110)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/27/2023	11/26/2025	794	226,123	284.79		2,943		2,809		3,431			(133)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	10/19/2026	6,972	2,563,902	367.73		86,456		83,831		88,031			(2,625)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	10/20/2026	13,103	4,656,084	355.35		235,851		228,697		253,842			(7,154)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	10/20/2026	15,715	5,702,195	362.85		226,925		220,042		236,953			(6,883)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	10/20/2026	8,630	3,188,687	369.51		101,138		98,070		101,885			(3,068)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	10/21/2026	9,315	3,339,316	358.5		153,227		148,583		162,967			(4,643)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	10/21/2026	7,757	2,856,453	368.26		94,631		91,763		96,071			(2,868)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	10/22/2026	6,486	2,376,430	366.4		83,992		81,449		86,110			(2,543)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	10/23/2026	16,001	5,676,696	354.78		292,811		283,955		315,714			(8,856)				03
OCT 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	10/25/2024	5,446	1,949,941	358.06		60,721		54,833		77,894			(5,888)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	10/23/2026	15,045	5,448,940	362.18		221,911		215,200		232,373			(6,712)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	10/20/2025	10,342	3,747,589	362.38		121,824		116,174		140,946			(5,650)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	10/23/2026	9,079	3,310,236	364.6		124,384		120,621		128,731			(3,762)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	10/22/2025	9,329	3,417,363	366.3		93,667		89,336		107,168			(4,331)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	10/23/2026	6,616	2,443,270	369.32		78,064		75,703		78,755			(2,361)				03

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OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	10/23/2025	8,712	3,147,544	361.29		107,244		102,292		124,417			(4,952)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	10/26/2026	10,681	3,769,849	352.96		205,817		199,609		223,112			(6,207)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	10/24/2025	7,051	2,528,780	358.62		96,322		91,881		112,261			(4,441)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	10/26/2026	11,394	4,107,235	360.47		177,178		171,835		186,806			(5,344)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	10/24/2025	7,589	2,750,673	362.46		89,245		85,130		103,226			(4,115)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	10/26/2026	10,516	3,834,673	364.66		143,961		139,619		148,935			(4,342)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	10/27/2026	13,054	4,672,780	357.95		218,529		211,944		232,852			(6,585)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	10/27/2025	7,578	2,742,251	361.85		91,472		87,272		105,906			(4,200)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	10/27/2026	12,618	4,624,611	366.5		163,281		158,361		167,211			(4,920)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	10/19/2026	8,185	2,920,230	356.77		141,440		137,146		151,493			(4,294)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	10/19/2026	7,346	2,677,420	364.49		100,856		97,794		104,458			(3,062)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	11/21/2025	3,716	1,348,690	362.91		43,630		41,696		50,153			(1,934)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	11/21/2025	7,664	2,805,251	366.01		79,403		75,884		90,516			(3,519)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	11/24/2025	3,622	1,340,376	370.1		31,690		30,291		35,560			(1,399)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	11/26/2025	2,596	948,016	365.12		27,990		26,758		31,953			(1,232)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	11/20/2026	4,830	1,753,308	362.97		70,283		68,212		73,117			(2,071)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	11/20/2026	15,834	5,809,882	366.93		204,097		198,083		208,128			(6,014)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	11/24/2026	7,453	2,697,312	361.91		112,093		108,802		117,138			(3,291)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	11/24/2026	6,017	2,201,148	365.83		80,385		78,025		82,418			(2,360)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	11/27/2026	4,810	1,744,876	362.73		70,665		68,596		73,554			(2,069)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	11/27/2026	5,639	2,067,750	366.69		73,419		71,270		74,941			(2,150)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	11/21/2024	2,699	981,742	363.72		22,700		20,665		28,686			(2,035)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	11/22/2024	2,845	1,031,824	362.62		25,495		23,216		32,249			(2,279)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	11/27/2024	4,381	1,597,108	364.53		35,445		32,320		44,596			(3,125)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/27/2023	11/20/2024	42,350	4,338,356	102.44		76,866		69,956		88,271			(6,909)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/27/2023	11/21/2024	23,950	2,452,976	102.42		43,733		39,813		50,197			(3,920)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/27/2023	11/22/2024	45,945	4,706,597	102.44		83,574		76,104		95,906			(7,470)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/27/2023	11/22/2024	13,625	1,400,249	102.77		22,945		20,894		26,199			(2,051)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/27/2023	11/20/2025	10,304	1,055,109	102.4		24,647		23,553		26,590			(1,094)				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/27/2023	11/21/2025	24,655	2,520,442	102.23	60,650		57,962		65,570			(2,688)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/27/2023	11/21/2025	7,912	814,202	102.91	17,398		16,627		18,649			(771)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/27/2023	10/26/2026	6,681	672,563	100.67	22,688		22,004		24,279			(684)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/27/2023	11/20/2026	128,303	13,115,083	102.22	358,221		347,665		376,705			(10,555)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/27/2023	11/20/2026	244,822	25,233,807	103.07	609,362		591,407		634,298			(17,955)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/27/2023	11/24/2026	55,328	5,658,905	102.28	153,368		148,866		161,185			(4,503)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/27/2023	11/24/2026	27,396	2,825,034	103.12	67,777		65,787		70,525			(1,990)				03
NOV 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGNF3BB653	11/29/2023	11/05/2024	1,380	859,969	623.13	37,638		34,613		38,149			(3,024)				03
NOV 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGNF3BB653	11/29/2023	11/13/2024	1,213	767,881	632.97	36,915		34,017		34,978			(2,897)				03
NOV 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGNF3BB653	11/29/2023	11/27/2024	2,460	1,584,219	644.07	62,516		57,801		57,731			(4,715)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2023	11/25/2026	3,127	1,152,294	368.47	41,388		40,211		51,332			(1,177)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2023	11/20/2024	2,889	1,062,925	367.98	24,606		22,457		34,164			(2,149)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2023	11/25/2026	7,411	2,761,917	372.68	85,271		82,846		106,718			(2,425)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2023	11/20/2024	2,768	1,025,847	370.56	20,278		18,507		28,574			(1,771)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2023	11/21/2024	2,731	1,006,576	368.52	22,585		20,618		31,437			(1,967)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2023	11/22/2024	2,711	999,602	368.71	22,200		20,272		30,923			(1,928)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2023	11/22/2024	8,894	3,297,714	370.76	64,554		58,949		90,978			(5,606)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2023	11/27/2024	2,845	1,052,895	370.09	21,634		19,782		30,312			(1,853)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2023	11/21/2025	4,803	1,772,898	369.1	52,472		50,216		67,610			(2,256)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2023	11/26/2025	3,469	1,297,689	374.06	30,900		29,581		40,406			(1,319)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2023	11/20/2026	9,102	3,352,193	368.3	120,825		117,372		149,976			(3,452)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2023	11/20/2026	27,194	10,133,170	372.62	312,602		303,671		391,708			(8,931)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2023	11/24/2026	4,110	1,514,877	368.55	54,200		52,657		67,298			(1,543)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2023	11/24/2026	5,145	1,917,970	372.81	58,858		57,182		73,764			(1,675)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	12/01/2023	10/16/2026	9,103	2,829,628	310.83	129,304		125,966		151,229			(3,338)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	12/01/2023	10/16/2026	11,044	3,504,782	317.35	122,989		119,815		142,636			(3,175)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	12/01/2023	10/16/2026	10,225	3,310,873	323.79	87,788		85,522		100,373			(2,266)				03

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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 Year-end (b)
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/19/2026	10,152	3,191,699	314.38	126,815		123,551		147,721			(3,264)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/20/2026	9,950	3,116,137	313.19	129,941		126,600		151,590			(3,341)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/22/2026	8,252	2,637,527	319.61	84,352		82,187		97,379			(2,165)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/23/2026	13,264	4,116,064	310.31	192,423		187,489		225,080			(4,934)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/23/2026	12,002	3,805,578	317.09	135,478		132,004		157,140			(3,474)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/26/2026	11,525	3,622,397	314.32	144,679		140,979		168,539			(3,699)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/26/2026	7,682	2,440,833	317.72	84,747		82,580		98,205			(2,167)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/27/2026	9,263	2,875,340	310.42	134,022		130,598		156,778			(3,423)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/27/2026	8,533	2,726,155	319.48	87,892		85,647		101,510			(2,245)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/28/2026	10,848	3,440,044	317.11	122,635		119,505		142,263			(3,130)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/30/2026	12,759	4,019,279	315.01	156,354		152,371		181,937			(3,983)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/23/2024	9,775	3,037,543	310.74	91,063		83,451		114,287			(7,612)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/30/2024	5,983	1,843,946	308.21	65,387		60,038		81,647			(5,350)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/16/2025	8,035	2,558,468	318.4	68,082		65,383		80,032			(2,699)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/22/2025	9,150	2,912,392	318.28	78,380		75,300		92,132			(3,080)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/29/2025	12,169	3,814,875	313.49	131,691		126,568		155,964			(5,123)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/30/2025	4,701	1,477,634	314.33	48,968		47,066		57,920			(1,902)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/09/2026	10,752	3,339,145	310.55	153,901		149,901		180,046			(3,999)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/09/2026	12,261	3,888,859	317.17	137,063		133,501		159,010			(3,562)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/13/2026	9,191	2,902,322	315.79	108,545		105,735		126,225			(2,810)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/13/2026	11,210	3,612,277	322.25	102,428		99,777		117,593			(2,652)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/15/2026	12,723	4,070,329	319.93	127,900		124,595		147,596			(3,305)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	11/30/2026	33,898	9,464,052	279.19	258,788		252,383		266,628			(6,404)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	11/29/2024	12,604	3,479,423	276.05	74,782		69,174		84,858			(5,609)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	11/29/2024	19,900	5,523,231	277.55	103,329		95,580		116,357			(7,750)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	11/28/2025	19,719	5,451,254	276.45	148,819		143,269		159,061			(5,550)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	11/28/2025	8,837	2,459,864	278.37	59,008		56,807		62,464			(2,201)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	11/20/2026	1,767	486,319	275.17	16,545		16,131		17,366			(413)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	11/27/2026	68,410	18,870,308	275.84	620,669		605,266		649,396			(15,403)				03

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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 Year-end (b)
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	11/27/2026	58,770	16,359,905	278.37	468,056		456,441		484,158			(11,615)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	11/30/2026	18,408	5,091,845	276.61	160,764		156,786		167,664			(3,979)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	11/27/2024	16,758	4,624,087	275.93	100,251		92,690		113,875			(7,561)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/04/2023	10/29/2026	6,680	2,424,643	362.99	96,721		94,344		100,449			(2,377)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/04/2023	10/29/2026	5,362	1,967,862	367.02	68,523		66,839		69,737			(1,684)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/04/2023	10/30/2026	16,735	5,905,452	352.89	324,817		316,843		350,458			(7,975)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/04/2023	10/30/2026	22,007	7,911,788	359.52	353,645		344,962		372,813			(8,683)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/04/2023	10/30/2026	6,797	2,468,304	363.13	98,085		95,677		101,745			(2,408)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/04/2023	10/30/2026	5,689	2,076,265	364.98	77,537		75,633		79,731			(1,904)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/04/2023	10/30/2026	5,792	2,129,614	367.67	72,576		70,794		73,565			(1,782)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/04/2023	11/02/2026	4,106	1,467,395	357.34	70,384		68,661		74,805			(1,723)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/04/2023	11/02/2026	8,643	3,158,418	365.44	116,332		113,484		119,267			(2,848)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/04/2023	11/01/2024	1,797	648,020	360.53	17,669		16,281		22,602			(1,388)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/04/2023	11/02/2026	11,771	4,352,956	369.81	137,954		134,576		138,073			(3,377)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/04/2023	10/28/2025	5,257	1,900,779	361.58	64,397		61,977		74,323			(2,420)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/04/2023	11/02/2026	6,044	2,249,439	372.2	65,453		63,850		64,616			(1,602)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/04/2023	10/29/2025	5,883	2,118,507	360.09	76,424		73,556		88,460			(2,867)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/04/2023	10/30/2025	6,659	2,401,883	360.7	84,502		81,336		97,683			(3,166)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/04/2023	10/31/2025	6,591	2,362,616	358.45	91,222		87,810		105,859			(3,413)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/04/2023	10/31/2025	6,228	2,262,910	363.32	71,253		68,588		81,907			(2,666)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/04/2023	10/31/2025	3,726	1,365,809	366.6	37,256		35,862		42,408			(1,394)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/04/2023	10/28/2026	4,421	1,561,502	353.19	85,063		82,970		91,732			(2,092)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/04/2023	10/28/2026	10,892	3,977,264	365.16	147,584		143,954		151,600			(3,630)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/04/2023	12/01/2026	5,103	1,880,976	368.62	62,917		61,418		63,269			(1,499)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/04/2023	12/01/2026	4,393	1,626,459	370.28	51,348		50,125		51,174			(1,224)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/04/2023	11/27/2024	6,510	2,375,475	364.88	51,562		47,806		64,897			(3,755)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/04/2023	11/29/2024	5,983	2,187,030	365.57	45,647		42,341		57,309			(3,306)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/04/2023	12/02/2024	3,584	1,318,553	367.95	23,830		22,119		29,678			(1,712)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/04/2023	12/02/2025	4,457	1,648,228	369.8	39,846		38,421		44,595			(1,425)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/04/2023	11/27/2026	6,930	2,525,496	364.43		97,089		94,767		99,860			(2,322)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/04/2023	11/27/2026	4,489	1,642,004	365.77		60,379		58,935		61,676			(1,444)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/04/2023	11/27/2026	14,391	5,303,634	368.55		177,435		173,191		178,615			(4,244)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/04/2023	11/30/2026	4,585	1,675,686	365.5		62,259		60,774		63,667			(1,485)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/04/2023	11/30/2026	7,382	2,721,788	368.7		90,726		88,562		91,227			(2,164)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/01/2023	11/27/2024	37,361	3,823,484	102.34		68,183		63,217		80,232			(4,966)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/01/2023	11/27/2024	19,877	2,042,152	102.74		33,035		30,629		38,689			(2,406)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/01/2023	11/29/2024	27,015	2,769,559	102.52		47,384		43,952		55,629			(3,432)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/01/2023	11/29/2024	14,420	1,484,392	102.94		22,899		21,240		26,743			(1,658)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/01/2023	11/26/2025	20,638	2,108,015	102.14		50,895		49,059		55,844			(1,835)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/01/2023	11/28/2025	10,954	1,120,558	102.3		26,333		25,386		28,851			(947)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/01/2023	11/28/2025	17,665	1,819,269	102.99		37,873		36,511		41,163			(1,362)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/01/2023	11/20/2026	5,389	547,504	101.59		16,184		15,795		17,308			(380)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/01/2023	11/24/2026	9,268	949,373	102.44		24,874		24,278		26,380			(597)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/01/2023	11/27/2026	80,025	8,185,795	102.29		219,430		214,181		232,923			(5,249)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/01/2023	11/27/2026	121,666	12,545,004	103.11		298,204		291,071		313,891			(7,133)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/01/2023	11/30/2026	32,872	3,362,779	102.3		90,069		87,920		95,612			(2,148)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/01/2023	11/30/2026	107,338	11,070,845	103.14		262,334		256,077		275,936			(6,258)				03
NOV 24 FIA Call Spread Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/21/2024	659	2,975,339	4,516.85		273,490		253,955		349,770			(19,535)				03
NOV 24 FIA Call Spread Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/21/2024	984	4,465,847	4,538.14		394,602		366,416		507,007			(28,186)				03
NOV 24 FIA Call Spread Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/22/2024	811	3,692,658	4,553.44		317,325		294,724		409,334			(22,602)				03
NOV 24 FIA Call Spread Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/22/2024	1,638	7,458,483	4,552.38		642,640		596,868		828,243			(45,772)				03
NOV 24 FIA Call Spread Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/25/2024	766	3,465,916	4,523.75		316,232		293,899		405,228			(22,333)				03
NOV 24 FIA Call Spread Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/27/2024	1,096	4,983,628	4,545.24		439,411		408,554		563,515			(30,858)				03
NOV 24 FIA Call Spread Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/27/2024	1,104	5,017,001	4,542.41		444,900		413,657		569,936			(31,243)				03
NOV 24 FIA Call Spread Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/27/2024	798	3,635,276	4,554.57		315,091		292,963		404,757			(22,127)				03
NOV 24 FIA Call Spread Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/29/2024	862	3,914,784	4,543.99		346,843		322,622		444,754			(24,221)				03
NOV 24 FIA Call Spread Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/29/2024	1,350	6,151,888	4,556.65		532,362		495,186		684,460			(37,176)				03

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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 Year-end (b)
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/29/2024	813	3,708,518	4,559.56		319,166		296,878		410,621			(22,288)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/29/2024	961	4,408,470	4,585.66		360,763		335,570		467,159			(25,193)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	12/02/2024	412	1,868,939	4,537.36		168,019		156,384		215,517			(11,636)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	12/03/2024	594	2,710,976	4,563.01		232,653		216,586		300,087			(16,067)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	12/04/2024	1,241	5,661,485	4,563.8		485,918		452,453		626,646			(33,465)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	12/03/2025	101	466,945	4,604.07		59,302		57,263		66,787			(2,039)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/08/2024	560	2,453,003	4,384.12		279,652		258,907		348,487			(20,746)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/11/2024	817	3,578,232	4,378.81		412,692		382,347		514,366			(30,345)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/13/2024	986	4,339,777	4,402.2		482,318		447,060		603,909			(35,257)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/14/2024	629	2,789,383	4,433.01		295,283		273,761		370,733			(21,522)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/14/2024	760	3,414,159	4,494.68		323,833		300,230		411,858			(23,603)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/15/2024	1,125	5,065,673	4,502.54		473,673		439,249		604,231			(34,424)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/15/2024	1,391	6,264,347	4,504.78		583,663		541,245		744,500			(42,417)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/15/2024	1,561	7,038,486	4,510		649,528		602,324		829,434			(47,204)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/18/2024	490	2,191,267	4,470.97		217,588		201,912		276,140			(15,676)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/20/2024	753	3,377,759	4,486.57		327,359		303,909		416,442			(23,450)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/22/2024	7,445	2,697,494	362.3		71,774		66,662		85,927			(5,112)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/22/2024	9,327	3,383,450	362.74		87,772		81,520		104,991			(6,252)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/22/2024	6,290	2,281,832	362.75		59,192		54,976		70,764			(4,216)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/25/2024	6,431	2,326,434	361.73		64,121		59,593		76,794			(4,528)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/25/2024	16,213	5,866,746	361.86		160,506		149,171		192,194			(11,335)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/26/2024	8,407	3,041,116	361.75		83,815		77,912		100,319			(5,902)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/26/2024	6,275	2,270,719	361.86		62,187		57,807		74,427			(4,379)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/27/2024	8,289	3,006,034	362.66		78,744		73,214		94,038			(5,530)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/27/2024	6,381	2,320,308	363.61		57,559		53,517		68,559			(4,042)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/27/2024	9,983	3,621,143	362.74		94,437		87,805		112,743			(6,632)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/27/2024	17,664	6,406,780	362.7		167,456		155,696		199,948			(11,760)				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/05/2023	11/27/2024	16,938	6,151,831	363.2		156,167		145,200		186,334			(10,967)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/05/2023	11/29/2024	4,957	1,810,177	365.17		41,045		38,178		48,649			(2,866)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/05/2023	11/29/2024	8,904	3,255,757	365.64		71,768		66,757		84,935			(5,012)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/05/2023	11/29/2024	7,126	2,604,772	365.52		57,865		53,824		68,472			(4,041)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/05/2023	11/29/2024	10,386	3,795,301	365.43		84,749		78,830		100,339			(5,918)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/05/2023	12/02/2024	5,203	1,904,461	366.02		41,209		38,355		48,635			(2,854)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/05/2023	12/02/2024	11,806	4,323,165	366.18		92,678		86,260		109,277			(6,418)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/05/2023	12/03/2024	6,940	2,540,968	366.11		54,760		50,978		64,577			(3,782)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/05/2023	12/03/2024	8,087	2,961,187	366.16		63,646		59,250		75,016			(4,395)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/05/2023	12/03/2024	7,146	2,616,541	366.17		56,165		52,286		66,243			(3,879)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/05/2023	12/04/2024	5,246	1,912,819	364.65		45,008		41,908		53,336			(3,100)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/05/2023	12/04/2024	7,044	2,568,945	364.72		60,223		56,075		71,321			(4,148)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/05/2023	12/04/2024	8,117	2,960,336	364.7		69,483		64,698		82,289			(4,785)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	12/05/2023	11/22/2024	5,022	1,818,470	362.1		48,914		45,430		58,614			(3,484)				03
NOV 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	12/04/2023	11/30/2026	4,825	1,783,691	369.67		63,641		62,180		76,479			(1,461)				03
NOV 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	12/04/2023	11/30/2026	9,573	3,579,572	373.93		109,565		107,050		132,717			(2,515)				03
DEC 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	12/04/2023	12/01/2026	3,037	1,127,787	371.3		37,988		37,117		45,786			(871)				03
DEC 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	12/04/2023	12/01/2026	5,027	1,884,473	374.88		55,722		54,444		67,612			(1,278)				03
NOV 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	12/04/2023	11/27/2024	4,720	1,744,571	369.64		38,800		36,075		51,499			(2,725)				03
NOV 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	12/04/2023	11/27/2024	3,590	1,331,090	370.74		27,685		25,740		36,945			(1,944)				03
NOV 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	12/04/2023	11/27/2024	3,391	1,253,201	369.57		28,058		26,088		37,138			(1,970)				03
DEC 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	12/04/2023	12/02/2024	2,902	1,080,100	372.13		20,749		19,312		27,841			(1,437)				03
DEC 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	12/04/2023	12/01/2025	3,413	1,273,083	373		33,271		32,124		41,585			(1,147)				03
DEC 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	12/04/2023	12/02/2025	909	348,123	383.18		5,628		5,435		7,230			(194)				03
NOV 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	12/04/2023	11/25/2026	7,898	2,912,887	368.83		106,931		104,465		128,222			(2,466)				03
NOV 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	12/04/2023	11/25/2026	10,626	3,962,646	372.91		125,734		122,835		151,903			(2,900)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co Intern																		
	Annuit		Index	4PQUH3JPF6FNF3BB653	12/06/2023	10/23/2026	286	1,320,673	4,624.53		207,768		203,019		222,205			(4,749)				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/06/2023	10/28/2026	283	1,239,365	4,382.17	247,552	241,921	263,776		(5,632)							03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/06/2023	11/05/2026	688	3,252,476	4,730.53	461,071	450,661	494,945		(10,410)							03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/06/2023	11/05/2024	233	1,000,595	4,297.72	130,666	121,248	160,604		(9,417)							03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/06/2023	10/03/2025	332	1,539,473	4,643.82	175,249	168,925	200,376		(6,325)							03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/06/2023	10/08/2025	284	1,331,633	4,689.84	143,023	137,900	163,702		(5,123)							03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/06/2023	10/13/2025	344	1,567,342	4,560.07	200,909	193,765	228,857		(7,143)							03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/06/2023	10/17/2025	303	1,414,331	4,660.53	159,832	154,182	181,990		(5,649)							03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/06/2023	10/24/2025	280	1,248,087	4,463.67	182,980	176,578	206,123		(6,402)							03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/06/2023	10/30/2025	360	1,611,627	4,473.51	234,331	226,204	264,010		(8,127)							03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/06/2023	11/05/2025	277	1,311,700	4,731.28	137,442	132,716	155,944		(4,726)							03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/06/2023	10/02/2026	307	1,401,034	4,562.29	231,377	225,980	248,217		(5,397)							03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/06/2023	10/09/2026	480	2,276,675	4,747.92	310,790	303,590	334,888		(7,200)							03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/06/2023	10/15/2026	330	1,560,734	4,736.1	217,048	212,049	233,273		(4,999)							03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/06/2023	10/19/2026	277	1,313,258	4,737.07	183,149	178,947	196,612		(4,202)							03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	12/05/2023	11/13/2025	5,747	1,312,985	228.46	40,632	39,251	60,196		(1,381)							03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	12/05/2023	11/20/2025	14,455	3,337,892	230.91	86,588	83,673	130,169		(2,915)							03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	12/05/2023	11/21/2025	17,989	4,169,355	231.77	101,639	98,222	153,206		(3,416)							03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	12/05/2023	11/24/2025	6,160	1,424,061	231.19	36,219	35,007	54,561		(1,212)							03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	12/05/2023	11/28/2025	8,762	2,033,252	232.05	48,542	46,926	73,463		(1,616)							03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	12/05/2023	12/01/2025	15,207	3,562,963	234.3	71,624	69,250	109,557		(2,374)							03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	12/05/2023	12/04/2024	8,689	2,004,202	230.66	41,707	38,942	67,655		(2,765)							03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	12/05/2023	12/04/2025	9,473	2,206,526	232.92	49,451	47,818	75,132		(1,632)							03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	12/07/2023	11/15/2024	809	3,688,721	4,560.79	317,677	298,055	399,432		(19,621)							03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	12/07/2023	11/20/2024	666	3,049,926	4,577.75	256,160	240,567	323,593		(15,592)							03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	12/07/2023	11/27/2024	825	3,819,488	4,632.04	291,753	274,347	372,277		(17,406)							03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	12/07/2023	12/04/2024	725	3,351,144	4,623.99	263,773	248,343	334,816		(15,430)							03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	12/07/2023	12/06/2024	375	1,726,368	4,608.81	140,348	132,183	177,477		(8,164)							03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	12/07/2023	11/14/2025	854	3,929,923	4,600.06	507,483	492,345	557,499		(15,138)							03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	12/07/2023	11/21/2025	703	3,341,860	4,754.66	352,484	342,073	389,843		(10,411)							03

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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 Year-end (b)
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	12/04/2025	775	3,692,892	4,763.24		389,855		378,547		430,435			(11,308)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	12/05/2025	266	1,247,259	4,696.89		144,281		140,102		158,821			(4,179)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	11/06/2026	755	3,296,369	4,365.82		689,238		675,596		714,321			(13,642)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	11/10/2026	671	3,070,521	4,577.47		524,538		514,195		546,111			(10,343)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	11/13/2026	609	2,833,758	4,653.21		448,899		440,072		468,353			(8,827)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	11/17/2026	952	4,535,224	4,761.44		643,674		631,064		673,444			(12,609)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	11/20/2026	616	2,792,370	4,536.53		498,536		488,797		518,830			(9,739)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	11/24/2026	608	2,815,081	4,628.24		460,042		451,089		479,633			(8,954)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	11/27/2026	602	2,818,713	4,681.47		437,016		428,534		456,281			(8,482)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	11/30/2026	878	4,262,808	4,856.96		550,299		539,648		577,994			(10,651)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	12/04/2026	1,229	5,614,006	4,568.69		978,027		959,166		1,017,962			(18,860)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	12/04/2026	755	3,716,516	4,924.69		446,644		438,031		470,146			(8,613)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/07/2023	11/08/2024	733	3,289,905	4,489.56		319,584		299,430		396,802			(20,154)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2023	11/29/2024	4,589	1,276,101	278.08		21,660		20,375		25,477			(1,285)				03
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2023	12/05/2025	4,071	1,129,099	277.33		28,133		27,318		31,041			(815)				03
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2023	12/02/2024	3,685	1,029,554	279.38		15,404		14,498		18,005			(906)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2023	12/05/2025	3,103	866,639	279.27		18,899		18,351		20,655			(547)				03
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2023	12/04/2024	12,457	3,465,778	278.23		58,421		55,004		68,508			(3,417)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2023	12/01/2026	16,552	4,597,545	277.76		131,921		129,370		141,396			(2,551)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2023	12/01/2026	17,599	4,933,285	280.31		122,316		119,951		129,631			(2,365)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2023	12/05/2024	9,097	2,529,567	278.07		43,301		40,775		50,865			(2,526)				03
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2023	12/05/2024	13,601	3,791,137	278.74		60,796		57,250		71,159			(3,546)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2023	12/04/2026	52,364	14,538,388	277.64		420,484		412,376		450,722			(8,109)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2023	12/04/2026	67,863	19,007,829	280.09		477,758		468,545		506,940			(9,213)				03
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2023	12/06/2024	10,213	2,839,239	278		49,023		46,171		57,556			(2,852)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2023	12/06/2024	3,549	989,872	278.9		15,652		14,741		18,293			(911)				03
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2023	12/04/2025	3,845	1,070,163	278.31		24,917		24,194		27,382			(723)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2023	12/04/2025	4,031	1,131,462	280.67		22,293		21,646		24,210			(647)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	12/07/2023	12/06/2024	33,120	3,393,841	102.47		58,424		55,178		69,444			(3,246)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/07/2023	12/05/2025	31,613	3,240,031	102.49		73,216		71,193		80,755			(2,023)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/07/2023	12/01/2026	32,062	3,283,778	102.42		85,830		84,248		91,670			(1,582)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/07/2023	12/01/2026	72,990	7,534,742	103.23		174,884		171,660		185,168			(3,224)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/07/2023	12/04/2026	204,885	20,926,920	102.14		569,784		559,310		610,172			(10,474)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/07/2023	12/04/2026	192,743	19,842,910	102.95		480,316		471,487		510,141			(8,829)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/07/2023	12/04/2024	48,750	4,992,945	102.42		86,823		81,973		103,308			(4,850)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/07/2023	12/05/2024	34,368	3,516,578	102.32		62,722		59,228		74,642			(3,494)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	12/10/2025	999	376,687	377.14		6,472		6,303		7,010			(169)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	12/04/2026	16,858	6,155,090	365.11		231,969		227,914		237,626			(4,055)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	12/04/2026	28,792	10,628,836	369.16		349,246		343,142		350,204			(6,105)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	12/07/2026	4,542	1,657,800	364.97		62,820		61,725		64,410			(1,095)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	12/07/2026	4,677	1,725,421	368.95		57,194		56,197		57,399			(997)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	12/08/2026	5,533	2,028,973	366.71		72,592		71,328		73,747			(1,264)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	12/08/2026	3,293	1,213,684	368.52		40,838		40,127		41,086			(711)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	12/04/2024	5,352	1,949,390	364.25		44,313		41,954		55,709			(2,358)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	12/05/2024	4,375	1,604,826	366.84		31,192		29,536		38,975			(1,655)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	12/05/2024	3,623	1,331,252	367.4		24,966		23,641		31,169			(1,325)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	12/06/2024	5,022	1,832,225	364.82		40,379		38,242		50,625			(2,137)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	12/06/2024	10,765	3,949,855	366.9		76,543		72,492		95,648			(4,051)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	12/09/2024	97	36,454	374.54		426		404		516			(22)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	12/05/2025	4,674	1,708,190	365.5		50,054		48,739		56,811			(1,315)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	12/08/2025	3,434	1,257,223	366.07		35,992		35,050		40,788			(942)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	12/08/2025	3,375	1,246,070	369.16		31,121		30,307		34,907			(814)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	11/06/2026	4,122	1,529,611	371.1		46,371		45,539		46,073			(832)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	11/06/2026	4,472	1,670,344	373.54		46,416		45,583		45,409			(833)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	11/09/2026	4,491	1,604,166	357.23		77,373		75,988		82,202			(1,384)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	11/09/2026	8,257	3,012,485	364.86		113,445		111,415		116,584			(2,030)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	11/09/2026	3,879	1,430,586	368.78		47,094		46,251		47,439			(843)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	11/09/2026	3,371	1,247,708	370.13		39,205		38,503		39,167			(701)				03

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NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	11/09/2026	3,679	1,368,741	372.08		40,134		39,416		39,634			(718)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	12/10/2024	2,643	963,226	364.4		22,177		21,075		27,404			(1,103)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	12/10/2024	4,253	1,550,531	364.54		35,388		33,629		43,737			(1,760)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	12/10/2024	9,690	3,532,327	364.54		80,619		76,611		99,639			(4,009)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	12/10/2024	4,090	1,490,890	364.52		34,070		32,376		42,106			(1,694)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	12/10/2024	2,992	1,090,857	364.54		24,897		23,659		30,771			(1,238)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	12/11/2024	2,611	951,769	364.59		21,693		20,618		26,786			(1,076)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	12/11/2024	2,604	949,366	364.65		21,557		20,488		26,621			(1,069)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	12/11/2024	3,194	1,164,594	364.65		26,444		25,133		32,656			(1,311)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	12/11/2024	3,231	1,178,293	364.67		26,721		25,396		32,999			(1,325)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	12/11/2024	6,561	2,392,505	364.66		54,259		51,568		67,046			(2,691)				03
NOV 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	11/15/2024	3,281	972,638	296.46		16,732		15,839		18,159			(894)				03
NOV 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	11/15/2024	3,458	1,024,568	296.26		17,914		16,957		19,477			(957)				03
NOV 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	11/22/2024	5,045	1,498,110	296.97		25,021		23,712		26,969			(1,309)				03
NOV 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	11/29/2024	4,709	1,397,646	296.81		23,921		22,694		25,776			(1,227)				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	12/05/2024	4,088	1,205,053	294.76		24,448		23,215		26,738			(1,233)				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	12/09/2024	5,105	1,501,767	294.17		32,060		30,461		35,146			(1,599)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	12/05/2024	3,016	1,101,747	365.28		23,888		22,684		29,558			(1,204)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	12/05/2024	5,659	2,067,328	365.32		44,706		42,452		55,323			(2,254)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	12/05/2024	9,181	3,354,117	365.33		72,530		68,873		89,702			(3,657)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	12/06/2024	2,570	937,510	364.75		21,025		19,968		26,016			(1,057)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	12/06/2024	2,434	888,696	365.05		19,573		18,589		24,207			(984)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	12/06/2024	3,442	1,256,957	365.16		27,503		26,120		34,004			(1,383)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	12/06/2024	12,519	4,572,855	365.27		99,402		94,404		122,862			(4,998)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	12/06/2024	9,458	3,456,318	365.42		74,438		70,696		91,994			(3,743)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	12/06/2024	4,830	1,763,986	365.21		38,447		36,514		47,572			(1,933)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	12/06/2024	10,765	3,932,059	365.25		85,585		81,282		105,777			(4,303)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	12/09/2024	2,610	951,344	364.49		21,742		20,658		26,896			(1,084)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	12/09/2024	2,591	944,559	364.52		21,559		20,484		26,655			(1,075)				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/09/2024	2,623	956,171	364.5		21,852		20,762		27,016			(1,090)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/09/2024	16,433	5,990,442	364.54		136,557		129,748		168,843			(6,809)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/04/2026	6,001	2,218,681	369.71		70,573		69,305		70,717			(1,269)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/04/2026	5,494	2,050,876	373.31		57,410		56,378		56,260			(1,032)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/05/2026	3,190	1,166,883	365.81		42,457		41,695		43,467			(762)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/05/2026	4,262	1,580,961	370.92		48,206		47,341		47,957			(866)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/06/2026	12,222	4,378,049	358.2		204,602		200,931		216,626			(3,671)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/06/2026	22,407	8,193,905	365.68		299,586		294,211		306,870			(5,375)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/06/2026	5,220	1,917,316	367.33		66,289		65,100		67,296			(1,189)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/08/2024	4,569	1,645,858	360.2		46,104		43,458		58,735			(2,646)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/04/2025	3,909	1,437,350	367.7		37,409		36,382		42,417			(1,027)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/06/2025	6,500	2,380,784	366.27		66,171		64,359		75,326			(1,812)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/07/2025	5,221	1,893,706	362.74		61,446		59,766		70,567			(1,680)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/07/2025	4,086	1,507,189	368.91		37,219		36,202		41,980			(1,018)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/03/2026	7,042	2,524,744	358.52		116,759		114,658		123,452			(2,101)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/03/2026	13,111	4,807,258	366.65		169,922		166,865		173,184			(3,057)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/03/2026	5,082	1,882,208	370.38		58,441		57,390		58,344			(1,052)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/03/2026	5,270	1,956,430	371.23		58,973		57,912		58,550			(1,061)				03
DEC 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/11/2023	12/06/2024	12,313	4,583,761	372.27		95,179		90,394		117,686			(4,786)				03
DEC 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/11/2023	12/05/2025	3,633	1,348,080	371.1		40,646		39,633		47,726			(1,013)				03
DEC 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/11/2023	12/08/2025	3,057	1,146,524	375.11		29,061		28,340		34,388			(722)				03
DEC 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/11/2023	12/10/2025	423	162,660	384.74		2,621		2,556		3,160			(65)				03
DEC 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/11/2023	12/04/2026	13,745	5,093,659	370.58		184,487		181,429		212,053			(3,058)				03
DEC 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/11/2023	12/04/2026	28,029	10,502,190	374.69		328,492		323,047		379,679			(5,445)				03
DEC 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/11/2023	12/07/2026	3,316	1,229,435	370.81		44,219		43,488		50,843			(731)				03
DEC 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/11/2023	12/07/2026	3,418	1,282,269	375.11		39,549		38,896		45,739			(654)				03
DEC 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/11/2023	12/08/2026	4,221	1,563,646	370.44		56,993		56,051		65,494			(941)				03
DEC 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/11/2023	12/08/2026	2,949	1,105,350	374.78		34,519		33,949		39,901			(570)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/11/2023	12/04/2024	6,105	2,263,651	370.77		51,335		48,739		63,180			(2,596)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/11/2023	12/05/2024	5,335	1,983,543	371.78		42,381		40,244		52,324			(2,137)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/13/2023	12/06/2024	38,414	10,683,724	278.12		238,551		227,192		213,957			(11,360)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/13/2023	12/11/2024	18,066	5,036,896	278.8		106,411		101,414		94,597			(4,997)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/13/2023	12/11/2026	50,282	14,037,835	279.18		442,988		436,091		397,213			(6,896)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/13/2023	12/12/2024	17,056	4,767,079	279.49		94,663		90,230		83,370			(4,433)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/13/2023	12/11/2026	17,507	4,920,131	281.04		140,230		138,047		123,905			(2,183)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/13/2023	12/05/2025	4,436	1,236,866	278.8		34,160		33,355		30,535			(805)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/13/2023	12/08/2025	7,740	2,157,218	278.72		59,983		58,574		53,669			(1,408)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/13/2023	12/11/2025	12,724	3,564,124	280.1		90,598		88,480		80,039			(2,119)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/13/2023	12/12/2025	7,449	2,084,339	279.8		54,083		52,820		47,918			(1,263)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/13/2023	12/07/2026	39,396	10,948,936	277.92		369,534		363,761		334,140			(5,774)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/13/2023	12/08/2026	21,989	6,117,022	278.18		203,622		200,444		183,829			(3,179)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/13/2023	12/08/2026	65,025	6,674,816	102.65		194,425		191,918		180,066			(2,506)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/13/2023	12/11/2026	201,072	20,668,175	102.79		590,749		583,155		545,788			(7,595)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/13/2023	12/06/2024	53,379	5,466,505	102.41		117,913		113,250		113,548			(4,663)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/13/2023	12/11/2024	27,993	2,870,415	102.54		60,381		58,026		57,963			(2,355)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/13/2023	12/12/2024	53,868	5,523,587	102.54		116,300		111,777		111,607			(4,523)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/13/2023	12/05/2025	22,285	2,279,283	102.28		62,642		61,421		59,045			(1,221)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/13/2023	12/08/2025	13,262	1,358,174	102.41		36,577		35,867		34,398			(710)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/13/2023	12/11/2025	27,914	2,870,129	102.82		72,242		70,845		67,429			(1,397)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/13/2023	12/12/2025	4,332	445,033	102.74		11,362		11,142		10,617			(219)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/13/2023	12/07/2026	84,792	8,684,398	102.42		261,159		257,790		242,735			(3,370)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2023	12/11/2024	12,514	4,578,508	365.87		119,134		114,807		119,007			(4,326)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2023	12/12/2024	6,556	2,401,332	366.28		61,102		58,889		60,859			(2,213)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2023	12/13/2024	5,582	2,061,101	369.24		44,154		42,559		43,047			(1,594)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2023	12/11/2025	6,699	2,454,677	366.42		81,997		80,522		78,451			(1,474)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2023	12/12/2025	9,132	3,365,932	368.58		102,828		100,982		97,173			(1,846)				03

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DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2023	12/12/2025	243	92,280	379.44		1,729		1,698		1,515			(31)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2023	11/03/2026	984	356,089	362		16,772		16,564		15,333			(208)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2023	12/11/2026	53,630	19,766,590	368.57		763,698		754,573		668,416			(9,125)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2023	12/14/2026	14,620	5,427,146	371.21		192,401		190,109		165,242			(2,293)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	12/18/2023	12/13/2024	144,050	45,827,997	318.14		1,086,135		1,049,830		1,079,248			(36,305)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	12/18/2023	12/15/2025	12,492	3,974,062	318.14		131,661		129,485		131,562			(2,176)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	12/18/2023	12/13/2024	147,358	54,274,880	368.32		1,248,122		1,206,402		1,205,839			(41,720)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	12/18/2023	12/15/2025	17,794	6,554,059	368.32		205,170		201,779		191,926			(3,391)				03
DEC 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	12/18/2023	12/13/2024	81,406	23,717,676	291.35		572,285		553,156		430,240			(19,129)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/15/2023	12/11/2024	6,258	2,326,604	371.77		57,717		55,777		61,808			(1,940)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/15/2023	12/13/2024	7,453	2,787,854	374.05		60,630		58,603		65,033			(2,027)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/15/2023	12/11/2025	4,183	1,564,825	374.08		46,452		45,680		49,110			(772)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/15/2023	12/12/2025	2,489	935,689	375.96		25,626		25,200		27,119			(425)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/15/2023	11/02/2026	913	335,355	367.42		14,666		14,498		15,373			(168)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/15/2023	12/11/2026	12,353	4,599,168	372.31		172,466		170,562		180,967			(1,904)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/15/2023	12/11/2026	21,953	8,262,321	376.36		268,694		265,728		282,401			(2,966)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/15/2023	12/14/2026	4,203	1,573,767	374.48		54,778		54,175		57,534			(603)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/15/2023	12/14/2026	6,974	2,641,492	378.79		78,774		77,907		82,882			(867)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	12/18/2023	12/13/2024	128,545,772	128,545,772	4,719.19		5,154,685		4,982,384		4,048,994			(172,301)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	12/18/2023	12/13/2024	102,349,488	102,349,488	4,719.19		4,708,076		4,550,703		3,781,607			(157,373)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	12/18/2023	12/13/2024	3,136,277	3,136,277	4,719.19		146,151		141,265		117,725			(4,885)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	12/18/2023	12/13/2024	8,962,989	8,962,989	4,719.19		436,498		421,907		355,858			(14,590)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	12/18/2023	12/13/2024	22,756,772	22,756,772	4,719.19		1,119,633		1,082,208		914,811			(37,425)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	12/18/2023	12/13/2024	7,460,139	7,460,139	4,719.19		379,721		367,028		313,451			(12,693)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	12/18/2023	12/13/2024	3,321,036	3,321,036	4,719.19		180,332		174,304		153,906			(6,028)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	12/18/2023	12/13/2024	9,813,901	9,813,901	4,719.19		544,672		526,465		473,505			(18,206)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	12/18/2023	12/13/2024	7,910,860	7,910,860	4,719.19		348,078		336,443		277,376			(11,635)				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	12/19/2023	12/13/2024	11,042	52,109,107	4,719.19		1,977,946		1,917,171		4,438,188			(60,775)				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024	13,044	61,558,105	4,719.19	2,813,897		2,727,436		5,242,969			(86,461)				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024	304	1,435,058	4,719.19	71,790		69,584		122,225			(2,206)				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024	1,384	6,531,076	4,719.19	344,546		333,959		556,259			(10,587)				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024	1,053	4,967,939	4,719.19	270,799		262,478		423,125			(8,321)				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024	2,449	11,558,429	4,719.19	654,461		634,352		984,444			(20,109)				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024	246	1,161,440	4,719.19	76,530		74,179		98,921			(2,351)				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024	1,027	4,844,768	4,719.19	323,146		313,217		412,634			(9,929)				03
DEC 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024	1,651	8,570,575	5,191.11	255,692		247,835		237,673			(7,856)				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024	527	2,488,948	4,719.19	110,677		107,276		211,986			(3,401)				03
DEC 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/15/2025	103	533,906	5,191.11	38,015		37,439		32,909			(577)				03
DEC 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024	2,696	14,632,520	5,427.07	207,716		201,334		192,856			(6,382)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/19/2023	12/13/2024	37,934	10,637,093	280.41	180,187		174,650		168,718			(5,536)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/19/2023	12/18/2024	26,846	7,519,841	280.11	131,814		127,820		124,033			(3,994)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/19/2023	12/12/2025	6,355	1,793,004	282.13	37,687		37,112		34,372			(574)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/19/2023	12/18/2025	6,982	1,960,568	280.79	45,455		44,768		41,933			(687)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/19/2023	11/16/2026	1,945	536,645	275.93	19,312		19,112		18,318			(200)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/19/2023	12/11/2026	38,940	10,985,448	282.11	283,875		280,999		258,251			(2,875)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/19/2023	12/14/2026	58,415	16,454,399	281.68	436,362		431,954		398,294			(4,408)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/19/2023	12/15/2026	32,577	9,121,181	279.99	266,153		263,467		245,844			(2,686)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/19/2023	12/18/2026	47,588	13,347,342	280.48	379,272		375,455		349,221			(3,817)				03
DEC 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJISFPU8MPRO8K5P83	12/18/2023	12/13/2024	170,138	39,997,836	235.09	801,352		776,729		885,188			(24,623)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/20/2023	11/18/2026	9,052	3,355,372	370.67	131,166		129,931		103,385			(1,235)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/20/2023	11/14/2025	10,524	3,870,518	367.77	134,606		132,663		114,438			(1,942)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/20/2023	11/19/2026	11,008	4,071,474	369.86	163,471		161,933		129,697			(1,538)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/20/2023	11/18/2025	10,081	3,733,618	370.37	116,836		115,160		97,364			(1,676)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/20/2023	11/19/2026	9,947	3,745,729	376.56	120,163		119,032		89,942			(1,130)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/20/2023	11/20/2025	11,746	4,321,739	367.94	149,759		147,616		127,146			(2,142)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/20/2023	11/20/2026	25,180	9,260,322	367.76	397,849		394,110		321,046			(3,739)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)	
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																			
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/20/2023	11/20/2026	17,187	6,438,257	374.61		220,847		218,772		168,293			(2,076)				03	
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																			
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/20/2023	11/20/2025	2,210	819,964	371.08		24,925		24,569		20,654			(357)				03	
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																			
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/20/2023	11/10/2026	9,424	3,363,006	356.86		201,011		199,104		174,609			(1,907)				03	
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																			
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/20/2023	11/10/2026	12,543	4,574,292	364.69		215,864		213,816		178,239			(2,048)				03	
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																			
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/20/2023	11/10/2026	8,801	3,254,352	369.78		130,516		129,277		103,668			(1,238)				03	
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																			
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/20/2023	11/11/2026	15,080	5,587,960	370.56		218,657		216,584		172,479			(2,073)				03	
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																			
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/20/2023	11/12/2026	9,325	3,431,605	368.01		145,839		144,458		117,470			(1,381)				03	
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																			
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/20/2023	11/13/2026	14,517	5,204,981	358.55		296,287		293,484		254,710			(2,803)				03	
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																			
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/20/2023	11/13/2026	15,031	5,482,293	364.73		258,535		256,089		213,446			(2,446)				03	
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																			
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/20/2023	11/13/2026	21,724	8,012,798	368.85		331,504		328,368		265,304			(3,136)				03	
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																			
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/20/2023	11/16/2026	9,823	3,548,411	361.25		186,433		184,674		157,603			(1,759)				03	
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																			
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/20/2023	11/16/2026	8,651	3,203,275	370.29		126,647		125,452		100,169			(1,195)				03	
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																			
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/20/2023	11/20/2024	4,717	1,710,932	362.7		59,861		58,069		53,156			(1,792)				03	
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																			
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/20/2023	11/16/2026	9,908	3,712,469	374.71		126,718		125,523		96,460			(1,195)				03	
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																			
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/20/2023	11/17/2026	10,070	3,698,760	367.31		161,118		159,599		130,425			(1,519)				03	
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																			
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/20/2023	11/11/2025	7,660	2,804,676	366.16		104,019		102,511		89,438			(1,508)				03	
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																			
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/20/2023	11/17/2026	7,638	2,869,094	375.65		94,860		93,966		71,618			(894)				03	
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																			
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/20/2023	11/13/2025	9,739	3,532,440	362.7		150,375		148,202		132,181			(2,173)				03	
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																			
Options	Annuity		Index	International	W22LROWP21HZNB6K528	12/19/2023	11/16/2026	6,014	613,474	102.01		19,605		19,420		18,187			(185)				03
DEC 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																			
Options	Annuity		Index	International	W22LROWP21HZNB6K528	12/19/2023	12/11/2026	110,044	11,369,772	103.32		304,823		302,013		276,098			(2,809)				03
DEC 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																			
Options	Annuity		Index	International	W22LROWP21HZNB6K528	12/19/2023	12/14/2026	81,917	8,477,626	103.49		221,996		219,956		200,523			(2,040)				03
DEC 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																			
Options	Annuity		Index	International	W22LROWP21HZNB6K528	12/19/2023	12/15/2026	72,414	7,496,981	103.53		194,793		193,004		176,239			(1,789)				03
DEC 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																			
Options	Annuity		Index	International	W22LROWP21HZNB6K528	12/19/2023	12/18/2026	147,065	15,203,533	103.38		404,428		400,724		366,343			(3,704)				03
DEC 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																			
Options	Annuity		Index	International	W22LROWP21HZNB6K528	12/19/2023	12/13/2024	72,422	7,473,942	103.2		136,877		133,043		127,536			(3,834)				03
DEC 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																			
Options	Annuity		Index	International	W22LROWP21HZNB6K528	12/19/2023	12/18/2024	52,469	5,422,183	103.34		96,544		93,877		89,650			(2,667)				03
DEC 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																			
Options	Annuity		Index	International	W22LROWP21HZNB6K528	12/19/2023	12/15/2025	13,357	1,380,170	103.33		32,324		31,877		29,490			(446)				03
DEC 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																			
Options	Annuity		Index	International	W22LROWP21HZNB6K528	12/19/2023	12/18/2025	29,654	3,058,799	103.15		73,838		72,823		67,723			(1,016)				03
DEC 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																			
Spread	Annuity		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/19/2024	5,814	1,080,458	185.85		37,091		36,471		36,237			(620)				03
NOV 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																			
	Annuity		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	11/24/2025	8,843	1,645,746	186.1		65,529		65,529		65,798							03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
NOV 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	11/28/2025	11,032	2,067,234	187.39		74,795		74,795		74,287							03
DEC 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/08/2025	9,780	1,863,455	190.54		52,616		52,616		50,896							03
DEC 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/11/2025	5,974	1,120,873	187.64		40,023		40,023		39,670							03
DEC 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/19/2025	8,443	1,605,638	190.18		47,026		47,026		45,631							03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/12/2024	5,437	1,983,399	364.82		59,749		58,730		55,070			(1,018)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/12/2024	10,160	3,707,637	364.94		110,943		109,052		102,187			(1,891)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/12/2024	7,442	2,715,470	364.88		81,491		80,102		75,119			(1,389)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/13/2024	5,049	1,853,506	367.14		49,172		48,337		44,495			(836)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/13/2024	6,839	2,516,968	368.01		63,538		62,458		57,081			(1,080)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/13/2024	6,476	2,377,497	367.13		63,140		62,067		57,111			(1,073)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/13/2024	3,956	1,452,429	367.13		38,573		37,917		34,890			(656)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/13/2024	7,057	2,594,757	367.67		66,833		65,697		60,176			(1,136)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/16/2024	5,768	2,123,200	368.11		53,526		52,623		47,996			(902)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/16/2024	13,161	4,847,305	368.32		120,683		118,649		108,066			(2,034)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/17/2024	5,169	1,901,693	367.87		48,645		47,827		43,718			(818)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/17/2024	10,842	3,993,454	368.32		99,533		97,860		89,126			(1,673)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/17/2024	4,941	1,819,803	368.3		45,409		44,645		40,668			(763)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/17/2024	5,341	1,967,241	368.32		49,031		48,207		43,905			(824)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/18/2024	4,791	1,765,244	368.43		43,792		43,058		39,153			(734)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/18/2024	6,214	2,291,042	368.71		55,923		54,986		49,878			(937)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/18/2024	15,939	5,876,791	368.71		143,449		141,045		127,944			(2,404)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/19/2024	7,442	2,754,715	370.14		61,920		60,886		54,493			(1,035)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/19/2024	11,321	4,190,739	370.17		94,079		92,506		82,729			(1,572)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/19/2024	5,355	1,978,144	369.42		46,372		45,597		41,099			(775)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/19/2024	7,510	2,780,069	370.2		62,255		61,214		54,768			(1,040)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/20/2024	6,902	2,554,052	370.02		57,912		56,947		51,003			(965)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/20/2024	10,608	3,925,717	370.07		88,683		87,205		78,126			(1,478)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/20/2024	5,577	2,063,999	370.06		46,683		45,905		41,104			(778)				03
DEC 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/21/2023	12/04/2024	911	590,168	648.13		23,830		23,414		18,306			(416)				03

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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 Year-end (b)
DEC 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/21/2023	12/11/2024	1,513	982,019	649.17		55,381		54,434		41,930			(947)				03
DEC 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/21/2023	12/20/2024	1,624	1,071,613	659.84		47,162		46,376		34,747			(786)				03
NOV 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	12/21/2023	11/24/2025	4,780	1,640,982	343.27		60,951		60,427		50,774			(523)				03
NOV 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	12/21/2023	11/28/2025	3,272	1,124,597	343.72		41,029		40,679		34,057			(350)				03
DEC 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	12/21/2023	12/04/2025	2,912	1,012,974	347.82		31,133		30,870		24,800			(263)				03
DEC 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	12/21/2023	12/11/2025	4,792	1,653,864	345.1		57,413		56,932		46,915			(481)				03
DEC 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	12/21/2023	12/12/2025	2,868	997,727	347.88		30,774		30,516		24,451			(258)				03
DEC 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	12/21/2023	12/19/2025	4,533	1,590,047	350.8		43,423		43,063		33,321			(360)				03
DEC 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	12/21/2023	12/20/2024	4,110	1,408,011	342.62		42,369		41,663		37,994			(706)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/18/2024	7,020	2,603,220	370.81		60,094		59,253		49,111			(842)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/19/2024	7,207	2,667,808	370.19		63,922		63,030		52,593			(893)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/19/2024	5,163	1,922,263	372.3		40,686		40,118		32,667			(568)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/20/2024	5,486	2,031,029	370.25		48,547		47,871		39,924			(676)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/20/2024	6,158	2,293,409	372.41		48,281		47,609		38,722			(672)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/15/2025	2,701	997,542	369.27		33,335		33,103		27,906			(232)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/18/2025	2,780	1,035,764	372.62		30,132		29,923		24,583			(209)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/19/2025	2,584	956,438	370.2		30,822		30,609		25,626			(213)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/19/2025	2,940	1,116,321	379.75		23,693		23,529		18,135			(164)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/15/2026	6,351	2,339,849	368.41		99,778		99,317		79,748			(460)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/15/2026	6,189	2,304,224	372.33		86,579		86,180		67,033			(399)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/18/2026	6,051	2,231,182	368.71		94,340		93,906		75,213			(434)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/18/2026	8,310	3,076,268	370.17		124,075		123,504		97,829			(571)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/18/2026	10,481	3,907,062	372.76		144,854		144,187		111,781			(666)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/18/2026	15,462	5,786,287	374.22		204,411		203,471		155,758			(940)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/21/2026	2,951	1,093,423	370.51		43,677		43,476		34,343			(200)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/21/2026	10,514	3,937,673	374.51		137,946		137,314		104,867			(633)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/13/2024	5,091	1,873,562	368.05		50,345		49,630		42,377			(715)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/13/2024	2,736	1,013,551	370.42		23,778		23,440		19,518			(338)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/18/2024	5,572	2,054,459	368.69		53,550		52,800		44,787			(750)				03

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DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2023	12/13/2024	1,117	311,607	278.96	6,311		6,257		5,767			(54)				03
Edge Call	Annuit		Index																			
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2023	12/22/2026	28,323	7,936,161	280.2	236,782		236,130		211,672			(652)				03
Edge Call	Annuit		Index																			
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2023	12/19/2024	22,908	6,418,258	280.17	117,062		116,076		105,293			(966)				03
Edge Call	Annuit		Index																			
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2023	12/24/2026	41,019	11,522,257	280.9	331,024		330,114		294,259			(910)				03
Edge Call	Annuit		Index																			
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2023	12/20/2024	43,598	12,185,616	279.5	236,737		234,747		214,892			(1,989)				03
Edge Call	Annuit		Index																			
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2023	12/26/2024	21,008	5,890,901	280.41	105,881		105,006		95,021			(875)				03
Edge Call	Annuit		Index																			
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2023	12/19/2025	30,293	8,475,289	279.78	218,107		217,200		195,939			(908)				03
Edge Call	Annuit		Index																			
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2023	12/22/2025	6,773	1,894,433	279.69	49,174		48,971		44,179			(204)				03
Edge Call	Annuit		Index																			
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2023	12/26/2025	7,460	2,109,143	282.73	44,536		44,352		38,924			(184)				03
Edge Call	Annuit		Index																			
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2023	12/18/2026	81,706	22,925,797	280.59	668,352		666,504		595,694			(1,848)				03
Edge Call	Annuit		Index																			
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2023	12/21/2026	45,525	12,772,944	280.57	373,305		372,276		332,743			(1,029)				03
MOZAIC2 Call	Annuit		Index	JPMorgan Chase Bank																		
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/24/2026	15,514	5,831,622	375.9	198,886		198,886		146,698							03
MOZAIC2 Spread	Annuit		Index	JPMorgan Chase Bank																		
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024	2,770	1,028,751	371.37	23,823		23,823		18,869							03
MOZAIC2 Spread	Annuit		Index	JPMorgan Chase Bank																		
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024	4,652	1,727,506	371.37	40,005		40,005		31,685							03
MOZAIC2 Spread	Annuit		Index	JPMorgan Chase Bank																		
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024	9,293	3,451,097	371.37	79,919		79,919		63,299							03
MOZAIC2 Spread	Annuit		Index	JPMorgan Chase Bank																		
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024	2,741	1,017,688	371.35	23,596		23,596		18,692							03
MOZAIC2 Spread	Annuit		Index	JPMorgan Chase Bank																		
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024	8,334	3,094,359	371.28	72,092		72,092		57,113							03
MOZAIC2 Spread	Annuit		Index	JPMorgan Chase Bank																		
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/27/2024	4,459	1,659,874	372.27	36,517		36,517		28,612							03
MOZAIC2 Spread	Annuit		Index	JPMorgan Chase Bank																		
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/27/2024	6,346	2,362,691	372.33	51,781		51,781		40,554							03
MOZAIC2 Spread	Annuit		Index	JPMorgan Chase Bank																		
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/27/2024	8,258	3,074,627	372.33	67,384		67,384		52,773							03
MOZAIC2 Spread	Annuit		Index	JPMorgan Chase Bank																		
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/27/2024	3,796	1,413,495	372.33	30,978		30,978		24,261							03
MOZAIC2 Call	Annuit		Index	JPMorgan Chase Bank																		
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/20/2026	6,618	2,399,472	362.55	123,895		123,895		101,721							03
MOZAIC2 Spread	Annuit		Index	JPMorgan Chase Bank																		
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/27/2024	6,404	2,384,550	372.33	52,260		52,260		40,929							03
MOZAIC2 Call	Annuit		Index	JPMorgan Chase Bank																		
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/20/2026	10,053	3,724,465	370.47	149,895		149,895		115,862							03
MOZAIC2 Call	Annuit		Index	JPMorgan Chase Bank																		
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/20/2026	3,160	1,175,301	371.98	45,024		45,024		34,355							03
MOZAIC2 Call	Annuit		Index	JPMorgan Chase Bank																		
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/23/2026	6,716	2,487,786	370.43	100,403		100,403		77,620							03
MOZAIC2 Call	Annuit		Index	JPMorgan Chase Bank																		
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/23/2026	3,384	1,277,554	377.5	40,679		40,679		29,526							03
MOZAIC2 Call	Annuit		Index	JPMorgan Chase Bank																		
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/24/2026	5,842	2,111,569	361.45	112,866		112,866		93,335							03
MOZAIC2 Call	Annuit		Index	JPMorgan Chase Bank																		
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/24/2026	10,601	3,914,465	369.27	163,991		163,991		128,051							03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/24/2026	3,790	1,413,921	373.02		52,422		52,422		39,643							03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/24/2026	5,353	2,009,385	375.4		68,782		68,782		50,913							03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/25/2026	4,430	1,598,130	360.79		87,129		87,129		72,373							03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/25/2026	3,725	1,391,455	373.56		50,658		50,658		38,147							03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/27/2024	3,020	1,106,350	366.33		33,010		33,010		27,576							03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/27/2026	12,687	4,599,327	362.52		238,137		238,137		195,545							03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/21/2025	9,892	3,631,877	367.15		133,345		133,345		111,117							03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/27/2026	15,740	5,833,122	370.6		234,364		234,364		180,989							03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	12/20/2024	2,943	1,092,461	371.17		25,401		25,401		20,160							03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/21/2025	3,685	1,368,402	371.37		42,153		42,153		34,013							03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/27/2026	6,512	2,424,073	372.25		92,274		92,274		70,271							03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	12/20/2024	2,670	988,568	370.3		24,187		24,187		19,380							03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/27/2026	3,367	1,260,575	374.39		44,680		44,680		33,397							03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/24/2025	3,291	1,211,808	368.23		42,650		42,650		35,263							03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	12/26/2024	3,477	1,291,182	371.36		29,936		29,936		23,699							03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	12/20/2024	5,185	1,921,698	370.62		46,147		46,147		36,849							03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/27/2026	4,853	1,838,244	378.8		56,050		56,050		40,184							03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/25/2025	5,753	2,120,887	368.63		73,471		73,471		60,559							03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	12/26/2024	4,938	1,843,067	373.25		38,219		38,219		29,566							03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/26/2025	6,876	2,535,255	368.73		87,458		87,458		72,068							03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	12/20/2024	2,647	980,567	370.47		23,768		23,768		18,999							03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	12/27/2024	5,120	1,906,290	372.32		41,831		41,831		32,743							03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/26/2025	4,410	1,636,635	371.14		51,065		51,065		41,287							03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	12/23/2024	2,457	910,367	370.5		22,090		22,090		17,670							03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	12/27/2024	974	364,833	374.41		7,055		7,055		5,382							03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/28/2025	3,225	1,185,532	367.6		42,893		42,893		35,630							03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	12/23/2024	3,077	1,140,925	370.76		27,295		27,295		21,751							03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/28/2025	4,458	1,656,652	371.6		50,778		50,778		40,888							03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	12/26/2025	5,790	2,153,478	371.91		66,241		66,241		53,287							03

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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
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DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/23/2024	3,087	1,144,392	370.76		27,378		27,378		21,817							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/23/2024	19,435	7,205,950	370.78		172,190		172,190		137,189							03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2025	11,750	4,402,162	374.64		120,559		120,559		94,798							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/23/2024	3,512	1,301,275	370.55		31,500		31,500		25,171							03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2025	624	239,235	383.55		4,372		4,372		3,154							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/24/2024	4,920	1,823,927	370.75		43,686		43,686		34,841							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/24/2024	3,337	1,237,363	370.76		29,636		29,636		23,620							03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/22/2026	4,054	1,502,998	370.78		60,601		60,601		46,748							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/24/2024	6,312	2,340,356	370.78		55,987		55,987		44,613							03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/22/2026	7,576	2,839,852	374.84		100,233		100,233		74,677							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/24/2024	2,635	977,131	370.76		23,403		23,403		18,652							03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/24/2026	15,299	5,690,000	371.91		221,229		221,229		169,119							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024	2,716	1,008,390	371.32		23,436		23,436		18,560							03
DEC 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		02RNE81BXP4ROTDBPU41	12/27/2023	12/19/2024	7,196	2,709,211	376.49		57,720		57,720		55,027								03
DEC 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		02RNE81BXP4ROTDBPU41	12/27/2023	12/20/2024	13,842	5,201,353	375.76		115,905		115,905		110,591								03
DEC 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		02RNE81BXP4ROTDBPU41	12/27/2023	12/23/2024	5,241	1,970,414	375.96		43,553		43,553		41,560								03
DEC 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		02RNE81BXP4ROTDBPU41	12/27/2023	12/18/2025	3,397	1,279,627	376.69		37,310		37,310		36,095								03
DEC 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		02RNE81BXP4ROTDBPU41	12/27/2023	12/19/2025	3,934	1,480,655	376.33		43,868		43,868		42,447								03
DEC 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		02RNE81BXP4ROTDBPU41	12/27/2023	12/23/2025	3,769	1,430,982	379.72		36,694		36,694		35,450								03
DEC 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		02RNE81BXP4ROTDBPU41	12/27/2023	12/15/2026	8,954	3,378,137	377.26		115,174		115,174		112,096								03
DEC 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		02RNE81BXP4ROTDBPU41	12/27/2023	12/18/2026	37,448	14,128,937	377.29		481,782		481,697		468,826								03
DEC 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		02RNE81BXP4ROTDBPU41	12/27/2023	12/21/2026	14,701	5,557,230	378.03		184,826		184,826		179,844								03
DEC 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		02RNE81BXP4ROTDBPU41	12/27/2023	12/22/2026	7,483	2,819,878	376.86		97,776		97,776		95,177								03
DEC 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		02RNE81BXP4ROTDBPU41	12/27/2023	12/23/2026	10,241	3,862,230	377.13		132,707		132,707		129,136								03
DEC 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		02RNE81BXP4ROTDBPU41	12/27/2023	12/13/2024	4,888	1,833,436	375.1		42,119		42,119		40,197								03
DEC 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		02RNE81BXP4ROTDBPU41	12/27/2023	12/18/2024	6,013	2,258,276	375.56		50,797		50,797		48,482								03
New Horizons Index	VAGLB: Fixed Indexed	N/A	Equity /	GOLDMAN SACHS INTERNATIONAL	12/27/2023	11/22/2024	2,209	225,725	102.18		5,441		5,441		4,914							03

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New Horizons Index ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	GOLDMAN SACHS INTERNATIONAL	12/27/2023	12/19/2024	42,411	4,396,351	103.66	77,231			77,231		66,809							03
New Horizons Index ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	GOLDMAN SACHS INTERNATIONAL	12/27/2023	12/20/2024	84,083	8,700,074	103.47	160,094			160,094		139,319							03
New Horizons Index ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	GOLDMAN SACHS INTERNATIONAL	12/27/2023	12/23/2024	48,137	4,981,242	103.48	91,750			91,750		79,828							03
New Horizons Index ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	GOLDMAN SACHS INTERNATIONAL	12/27/2023	12/19/2025	24,699	2,551,120	103.29	63,105			63,105		55,058							03
New Horizons Index ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	GOLDMAN SACHS INTERNATIONAL	12/27/2023	12/23/2025	23,696	2,457,545	103.71	56,682			56,682		49,007							03
New Horizons Index ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	GOLDMAN SACHS INTERNATIONAL	12/27/2023	12/18/2026	211,602	21,953,731	103.75	577,886			577,886		498,753							03
New Horizons Index ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	GOLDMAN SACHS INTERNATIONAL	12/27/2023	12/21/2026	128,506	13,340,232	103.81	348,380			348,380		300,440							03
New Horizons Index ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	GOLDMAN SACHS INTERNATIONAL	12/27/2023	12/22/2026	89,357	9,265,445	103.69	246,179			246,179		212,824							03
New Horizons Index ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	GOLDMAN SACHS INTERNATIONAL	12/27/2023	12/23/2026	98,775	10,233,099	103.6	275,484			275,484		238,496							03
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										584,804,594	931,799,340		847,830,428	XXX	1,430,058,688			(490,418,645)			XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										584,804,594	931,799,340		847,830,428	XXX	1,430,058,688			(490,418,645)			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										584,804,594	931,799,340		847,830,428	XXX	1,430,058,688			(490,418,645)			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										584,804,594	931,799,340		847,830,428	XXX	1,430,058,688			(490,418,645)			XXX	XXX
MAR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	03/15/2024	32,782	12,975,159	395.8	(488,126)			(37,587)		(194)			185,396				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	02/12/2024	23,505	9,303,259	395.8	(345,053)			(15,600)		(4)			135,570				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	02/20/2024	19,805	7,827,526	395.23	(297,867)			(15,895)		(16)			116,031				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	01/02/2024	12,224	4,725,123	386.54	(262,697)			(311)					113,607				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	01/03/2024	11,384	4,376,327	384.44	(261,368)			(619)					112,899				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	01/08/2024	11,057	4,338,586	392.39	(196,037)			(1,614)					84,181				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	01/29/2024	12,433	4,819,943	387.66	(259,734)			(8,350)		(23)			108,844				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	02/01/2024	11,169	4,366,068	390.92	(209,860)			(7,444)		(5)			87,642				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	02/08/2024	11,051	4,379,108	396.27	(172,945)			(7,460)		(1)			71,652				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	02/26/2024	18,368	7,190,510	391.46	(341,837)			(21,294)		(154)			138,788				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	02/27/2024	15,806	6,185,079	391.32	(295,566)			(18,719)		(152)			119,869				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
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)			(16,626)		(27)			101,143				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)			(18,645)		(92)			106,336				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)			(15,459)		(72)			84,216				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)			(14,924)		(31)			76,720				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)			(21,591)		(112)			101,036				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)			(22,219)		(201)			101,373				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)			(18,938)		(110)			85,336				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)			(28,282)		(239)			121,447				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)			(18,410)		(166)			77,237				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)			(29,762)		(346)			118,078				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)			(25,855)		(176)			95,324				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)			(26,442)		(254)			96,513				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)			(25,282)		(143)			87,057				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)			(27,428)		(287)			88,594				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)			(22,712)		(156)			71,465				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)			(33,975)		(296)			103,339				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)			(32,954)		(208)			94,712				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)			(27,405)		(198)			76,946				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)			(35,149)		(452)			95,741				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)			(34,008)		(718)			88,034				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)			(27,333)		(273)			63,142				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)			(29,067)		(336)			65,490				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)			(29,839)		(422)			61,882				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)			(29,432)		(487)			60,016				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/05/2023	01/02/2024			380.24		(4,352)		(12)					4,340				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/05/2023	01/02/2024			395.41		(1,039)		(3)					1,036				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/05/2023	01/02/2024			385.03		(10,949)		(31)					10,919				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/05/2023	01/03/2024			379.28		(4,196)		(23)					4,173				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/05/2023	01/03/2024			384.49		(9,231)		(51)					9,179				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/05/2023	01/03/2024		392.04		(3,656)		(20)					3,635				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/05/2023	01/04/2024		384.77		(3,732)		(31)					3,700				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/05/2023	01/04/2024		392.7		(1,614)		(13)					1,601				03
JAN 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/05/2023	01/04/2024		322.32		(1,700)		(14)					1,686				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/12/2023	01/05/2024		376.41		(8,919)		(101)		(50)			8,818				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/12/2023	01/05/2024		385.66		(27,381)		(310)					27,071				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/12/2023	01/05/2024		396.89		(2,508)		(28)					2,480				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/12/2023	01/08/2024		381.61		(6,734)		(132)		(1)			6,602				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/12/2023	01/08/2024		388.69		(9,371)		(184)					9,187				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/12/2023	01/09/2024		386.78		(14,850)		(333)					14,517				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/12/2023	01/09/2024		396.28		(3,565)		(80)					3,485				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/12/2023	01/10/2024		382.14		(6,331)		(159)		(2)			6,171				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/12/2023	01/11/2024		392.45		(1,883)		(52)					1,830				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/12/2023	01/10/2024		389.6		(3,159)		(79)					3,080				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/12/2023	01/11/2024		399.52		(1,225)		(34)					1,191				03
JAN 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Index		Index	KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024			4,243.03		(1,354,071)		(42,076)		(5,025,107)			1,311,995				03
JAN 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Index		Index	KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024			4,303.02		(2,007,788)		(62,389)		(8,357,966)			1,945,399				03
JAN 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Index		Index	KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024			4,339.01		(51,548)		(1,602)		(212,591)			49,946				03
JAN 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Index		Index	KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024			4,359.01		(90,340)		(2,807)		(448,467)			87,533				03
JAN 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Index		Index	KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024			4,363.01		(93,061)		(2,892)		(521,823)			90,170				03
JAN 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Index		Index	KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024			4,379		(82,380)		(2,560)		(556,406)			79,820				03
JAN 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Index		Index	KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024			4,438.99		(6,038)		(188)		(56,832)			5,850				03
JAN 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Index		Index	KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024			4,458.99		(16,384)		(509)		(165,938)			15,875				03
JAN 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Index		Index	KB1H1DSPRFMYMCUFXT09	01/19/2023	01/12/2024			4,293.02		(49,212)		(1,529)		(235,053)			47,683				03
JAN 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/24/2023	01/18/2024		204.05		(4,033)		(192)					3,841				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/24/2023	01/22/2024		388.79		(17,124)		(996)		(2)			16,128				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/24/2023	01/22/2024		393.86		(4,821)		(280)					4,541				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/24/2023	01/22/2024		402.33		(2,107)		(123)					1,984				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.01/24/2023	.01/23/2024			388.9		(11,196)		(680)		(2)			10,516				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.01/24/2023	.01/23/2024			397.44		(3,114)		(189)					2,925				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.01/24/2023	.01/12/2024			381.44		(10,057)		(315)		(11)			9,742				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.01/24/2023	.01/12/2024			388.62		(30,176)		(946)					29,230				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.01/24/2023	.01/12/2024			400.28		(4,902)		(154)					4,748				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.01/24/2023	.01/16/2024			389.04		(13,466)		(569)					12,897				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.01/24/2023	.01/17/2024			388.6		(16,726)		(752)					15,974				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.01/24/2023	.01/17/2024			396		(4,504)		(202)					4,302				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.01/24/2023	.01/18/2024			395.59		(2,770)		(132)					2,638				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.01/24/2023	.01/19/2024			383.59		(8,439)		(424)		(16)			8,015				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.01/24/2023	.01/19/2024			391.07		(17,733)		(892)					16,841				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		NA	KB1H1DSPRFMYMCJFXT09	.01/25/2023	.01/03/2024			4,232		(161,572)		(948)		(745,698)			160,625				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		NA	KB1H1DSPRFMYMCJFXT09	.01/25/2023	.01/05/2024			4,239.62		(240,708)		(2,807)		(1,108,358)			237,901				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		NA	KB1H1DSPRFMYMCJFXT09	.01/25/2023	.01/09/2024			4,268.34		(148,867)		(3,432)		(675,958)			145,435				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		NA	KB1H1DSPRFMYMCJFXT09	.01/25/2023	.01/11/2024			4,338.04		(100,317)		(2,874)		(503,833)			97,443				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		NA	KB1H1DSPRFMYMCJFXT09	.01/25/2023	.01/12/2024			4,368.38		(180,433)		(5,671)		(774,926)			174,762				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		NA	KB1H1DSPRFMYMCJFXT09	.01/25/2023	.01/17/2024			4,357.59		(111,969)		(5,047)		(457,079)			106,923				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		NA	KB1H1DSPRFMYMCJFXT09	.01/25/2023	.01/19/2024			4,345.8		(190,631)		(9,612)		(830,834)			181,020				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		NA	KB1H1DSPRFMYMCJFXT09	.01/25/2023	.01/24/2024			4,371.26		(181,067)		(11,504)		(751,482)			169,563				03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		NA	KB1H1DSPRFMYMCJFXT09	.01/25/2023	.01/02/2024			4,236.75		(187,291)		(551)		(839,297)			186,741				03
JAN 24 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Index		NA	ROMUWISFPUBM8MPRO8K5P83	.01/25/2023	.01/03/2024			250.32													03
JAN 24 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Index		NA	ROMUWISFPUBM8MPRO8K5P83	.01/25/2023	.01/19/2024			252.51													03
JAN 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		NA	4PQUHN3JPFGFNF3BB653	.01/31/2023	.01/09/2024			671.91													03
JAN 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		NA	4PQUHN3JPFGFNF3BB653	.01/31/2023	.01/16/2024			670.32													03
JAN 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		NA	4PQUHN3JPFGFNF3BB653	.01/31/2023	.01/24/2024			677.43													03
JAN 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		NA	4PQUHN3JPFGFNF3BB653	.01/31/2023	.01/30/2024			672.97													03
JAN 24 ABGAVL Index	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse																		
Call Sprea	Index		NA	International	.01/31/2023	.01/05/2024			373.28		(381,813)		(4,532)					377,281				03
JAN 24 ABGAVL Index	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse																		
Call Sprea	Index		NA	International	.01/31/2023	.01/30/2024			377.57		(784,772)		(62,868)					721,903				03

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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 Year-end (b)
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/02/2023	01/30/2024			384.92		(5,042)		(408)		(30)			4,634				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					392.19		(19,862)		(1,609)		(2)			18,253				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/02/2023	01/30/2024			402.82		(679)		(55)					624				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					384.21		(4,577)		(382)		(42)			4,194				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/02/2023	01/31/2024			391		(20,602)		(1,722)		(7)			18,881				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					394.75		(3,935)		(329)					3,606				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/02/2023	01/31/2024			403.4		(3,059)		(256)					2,804				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					392.07		(1,671)		(144)					1,527				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/02/2023	02/01/2024			401.22		(2,609)		(225)					2,384				03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					324.09		(3,352)		(289)					3,063				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/02/2023	02/01/2024			322.68		(3,049)		(37)					3,013				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					322.29		(2,848)		(84)					2,764				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/02/2023	01/11/2024			322.16		(4,454)		(144)					4,310				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					322.47		(2,376)		(110)					2,265				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/02/2023	01/17/2024			323.29		(3,059)		(150)					2,909				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					323.92		(3,239)		(203)					3,036				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/02/2023	01/23/2024			385.65		(7,437)		(486)		(11)			6,951				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					323.9		(2,692)		(183)					2,509				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/02/2023	01/25/2024			323.51		(3,328)		(235)					3,093				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					324.84		(5,215)		(422)					4,793				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/02/2023	01/30/2024			392.56		(9,175)		(600)					8,576				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					393.38		(1,791)		(122)					1,670				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/02/2023	01/25/2024			401.39		(2,218)		(151)					2,067				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					383.32		(4,938)		(349)		(35)			4,589				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/02/2023	01/26/2024			390.48		(36,521)		(2,579)		(4)			33,942				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					395.23		(6,207)		(438)					5,769				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/02/2023	01/26/2024			403.29		(1,037)		(73)					964				03
JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					390.35		(18,796)		(1,474)		(5)			17,321				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/02/2023	01/29/2024			383.6		(5,456)		(428)		(51)			5,028				03

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JAN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	02/02/2023	01/29/2024			400.05		(2,906)		(228)						2,678			03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	02/08/2023	02/06/2024			399.65		(2,760)		(275)						2,485			03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	02/08/2023	02/07/2024			388.31		(21,714)		(2,219)		(110)				19,494			03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	02/08/2023	02/07/2024			393.04		(1,757)		(180)		(1)				1,578			03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	02/08/2023	02/07/2024			400.74		(1,395)		(143)						1,253			03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	02/08/2023	02/02/2024			382.86		(15,368)		(1,378)		(379)				13,990			03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	02/08/2023	02/02/2024			389.32		(32,514)		(2,914)		(50)				29,600			03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	02/08/2023	02/02/2024			399.86		(1,463)		(131)						1,332			03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	02/08/2023	02/02/2024			403.54		(822)		(74)						748			03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	02/08/2023	02/05/2024			385.12		(6,307)		(613)		(90)				5,694			03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	02/08/2023	02/05/2024			390.37		(10,170)		(989)		(15)				9,181			03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	02/08/2023	02/05/2024			401.73		(2,099)		(204)						1,895			03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	02/08/2023	02/06/2024			387.88		(14,666)		(1,463)		(78)				13,203			03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	02/08/2023	02/06/2024			393.54		(1,715)		(171)		(1)				1,544			03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	02/15/2023	02/08/2024			395.3		(3,204)		(342)		(1)				2,862			03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	02/15/2023	02/09/2024			381.92		(14,241)		(1,556)		(860)				12,685			03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	02/15/2023	02/09/2024			387.85		(30,404)		(3,321)		(256)				27,082			03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	02/15/2023	02/09/2024			397.81		(2,425)		(265)						2,160			03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	02/15/2023	02/09/2024			401.89		(2,011)		(220)						1,792			03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	02/15/2023	02/12/2024			384		(11,411)		(1,331)		(455)				10,080			03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	02/15/2023	02/12/2024			388.71		(9,908)		(1,156)		(83)				8,752			03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	02/15/2023	02/12/2024			399.81		(2,328)		(272)						2,056			03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	02/15/2023	02/13/2024			388.39		(11,465)		(1,366)		(118)				10,099			03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	02/15/2023	02/13/2024			384.6		(10,625)		(1,266)		(380)				9,360			03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	02/15/2023	02/14/2024			385.26		(10,000)		(1,215)		(313)				8,785			03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	02/15/2023	02/14/2024			389.29		(7,023)		(854)		(58)				6,169			03
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	02/15/2023	02/14/2024			399.5		(3,493)		(425)						3,069			03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA																		
				B4TYDEB6GKMZ0031MB27	02/21/2023	02/15/2024			4,400.6						(4,050,834)							03

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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 Year-end (b)
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/21/2023	02/15/2024		4,462.82						(4,733.976)							03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/21/2023	02/15/2024		4,500.15						(174.914)							03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/21/2023	02/15/2024		4,520.88						(162.025)							03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/21/2023	02/15/2024		4,525.03						(361.306)							03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/21/2023	02/15/2024		4,541.62						(168.999)							03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/21/2023	02/15/2024		4,603.84						(33.687)							03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/21/2023	02/15/2024		4,624.57						(83.326)							03
FEB 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/21/2023	02/15/2024		4,452.45						(303.033)							03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/22/2023	02/15/2024		396.81		(3,839)		(485)		(2)			3,354				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/22/2023	02/16/2024		381.06		(11,665)		(1,503)		(1,448)			10,162				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/22/2023	02/16/2024		387.51		(25,196)		(3,247)		(544)			21,950				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/22/2023	02/16/2024		397		(2,442)		(315)		(1)			2,128				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/22/2023	02/16/2024		401.55		(1,220)		(157)					1,063				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/22/2023	02/20/2024		386.64		(7,439)		(1,030)		(277)			6,408				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/22/2023	02/20/2024		388.48		(6,884)		(954)		(149)			5,931				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/22/2023	02/20/2024		398.07		(3,153)		(437)		(2)			2,716				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/22/2023	02/21/2024		392.16		(4,015)		(566)		(29)			3,450				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/22/2023	02/21/2024		385.13		(10,374)		(1,462)		(611)			8,913				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/22/2023	02/21/2024		399.63		(2,135)		(301)		(1)			1,834				03
JAN 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/22/2023	01/30/2024		208.28		(2,747)		(234)					2,513				03
FEB 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/22/2023	02/16/2024		203.13		(4,975)		(641)		(1)			4,334				03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	02/23/2023	02/08/2024		4,493.96						(494.182)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	02/23/2023	02/09/2024		4,328.7						(456.647)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	02/23/2023	02/13/2024		4,445.74						(364.729)							03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	02/23/2023	01/19/2024		4,366.57						(216.125)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	02/23/2023	02/14/2024		4,537.02						(358.106)							03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	02/23/2023	01/26/2024		4,368.45						(597.331)							03

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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 Year-end (b)
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	02/23/2023	02/16/2024		4,281.9						(1,309,060)							03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	02/23/2023	01/29/2024		4,434.09						(668,657)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	02/23/2023	02/16/2024		4,498.36						(414,151)							03
JAN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	02/23/2023	01/30/2024		4,414.33						(345,132)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	02/23/2023	02/22/2024		4,316.63						(939,574)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	02/23/2023	02/01/2024		4,432.67						(291,459)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	02/23/2023	02/02/2024		4,318.54						(489,333)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	02/23/2023	02/02/2024		4,566.51						(314,180)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	02/23/2023	02/06/2024		4,481.77						(297,225)							03
FEB 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYYJLN8C3868	02/23/2023	02/08/2024		377.58		(208)		(23)					185				03
FEB 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYYJLN8C3868	02/23/2023	02/22/2024		368.87		(426)		(62)		(6)			365				03
FEB 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/01/2023	02/07/2024		682.82													03
FEB 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	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	4PQUHN3JPFGFNF3BB653	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	7H6GLXDRUGQFUS7RNE97	03/01/2023	02/22/2024		392.72		(3,403)		(497)		(25)			2,906				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/01/2023	02/23/2024		378.97		(14,891)		(2,211)		(3,732)			12,680				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/01/2023	02/23/2024		385.2		(33,545)		(4,980)		(2,338)			28,565				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/01/2023	02/23/2024		395.86		(2,863)		(425)		(8)			2,438				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/01/2023	02/23/2024		398.67		(2,758)		(409)		(3)			2,348				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/01/2023	02/26/2024		383.1		(9,926)		(1,544)		(1,251)			8,382				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/01/2023	02/26/2024		386.8		(7,298)		(1,135)		(400)			6,162				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/01/2023	02/26/2024		396.71		(2,782)		(433)		(8)			2,349				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/01/2023	02/27/2024		393.67		(3,341)		(528)		(28)			2,814				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/01/2023	02/27/2024		383.98		(25,570)		(4,037)		(2,788)			21,533				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/01/2023	02/27/2024		398.14		(2,379)		(376)		(4)			2,004				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/01/2023	02/28/2024		385.55		(21,029)		(3,369)		(1,699)			17,660				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/01/2023	02/28/2024		390.3		(5,182)		(830)		(128)			4,352				03
FEB 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/01/2023	02/28/2024		398.69		(2,144)		(343)		(4)			1,800				03

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FEB 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	03/06/2023	02/02/2024		254.52													03
FEB 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	03/06/2023	02/16/2024		253.49													03
MAR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	03/06/2023	03/01/2024		250.8						(20)							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)		(6,655)		(5,093)			32,942				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)		(411)		(12)			2,036				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)		(463)		(4)			2,291				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)		(1,767)		(1,770)			8,331				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)		(1,125)		(428)			5,301				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)		(2,080)		(1,726)			9,652				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)		(304)		(5)			1,412				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)		(3,693)		(3,295)			16,872				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)		(282)		(3)			1,309				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)		(369)		(9)			1,685				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)		(606)		(22)			2,726				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)		(271)		(1)			1,521				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)		(715)					4,006				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	02/27/2024		321.45		(2,104)		(339)					1,765				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	02/28/2024		321.03		(1,952)		(319)					1,633				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/01/2024		319.22		(1,865)		(313)		(1)			1,551				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/01/2024		322.64		(2,993)		(503)					2,490				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	03/07/2024		322.4		(2,482)		(451)		(1)			2,031				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	02/02/2024		323.09		(1,467)		(143)					1,324				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	02/02/2024		328.84		(385)		(37)					347				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	02/07/2024		322.4		(1,636)		(181)					1,455				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	02/09/2024		315.91		(2,583)		(300)					2,283				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	02/09/2024		323.59		(1,689)		(196)					1,493				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	02/13/2024		324.01		(886)		(112)					774				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	02/14/2024		323		(2,258)		(291)					1,967				03
FEB 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/08/2023	02/16/2024		322.7		(3,169)		(425)					2,744				03

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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 Year-end (b)
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)		(286)					1,664				03
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)		(2,574)		(4,815)			12,742				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						(906,140)							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						(730,169)							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						(862,226)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/15/2023	02/27/2024			4,209.4						(949,526)							03
FEB 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/15/2023	02/28/2024			4,359.86						(642,150)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/15/2023	03/01/2024			4,154.31						(610,230)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/15/2023	03/01/2024			4,340.73						(495,937)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/15/2023	03/05/2024			4,356.96						(580,642)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/15/2023	03/06/2024			4,389.23						(311,837)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/15/2023	03/07/2024			4,342.39						(371,381)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/15/2023	03/08/2024			4,187.75						(566,244)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/15/2023	03/11/2024			4,349.75						(359,677)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/15/2023	03/13/2024			4,027.57						(850,096)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	03/15/2023	03/14/2024			4,246.62						(563,561)							03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/15/2023	03/14/2024			398.19		(1,801)		(362)		(16)			1,439				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/15/2023	03/14/2024			400.06		(1,487)		(299)		(8)			1,188				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/15/2023	03/08/2024			378.22		(16,579)		(3,112)		(6,385)			13,468				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/15/2023	03/08/2024			382.79		(33,760)		(6,336)		(6,676)			27,424				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/15/2023	03/08/2024			395.11		(2,736)		(513)		(36)			2,222				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/15/2023	03/08/2024			399.38		(1,851)		(347)		(7)			1,503				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/15/2023	03/11/2024			380.8		(12,553)		(2,441)		(3,596)			10,112				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/15/2023	03/11/2024			382.86		(16,913)		(3,289)		(3,560)			13,624				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/15/2023	03/11/2024			398.5		(1,931)		(376)		(13)			1,556				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/15/2023	03/12/2024			380.19		(11,602)		(2,282)		(3,700)			9,321				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/15/2023	03/12/2024			398.05		(4,246)		(835)		(33)			3,411				03

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ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
MAR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3B8653	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	4PQUHN3JPFGFNF3B8653	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	4PQUHN3JPFGFNF3B8653	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		378.94		(62,917)		(14,478)		(19,773)			48,439				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)		(669)		(62)			2,239				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)		(1,200)		(22)			4,014				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)		(4,847)		(6,975)			15,637				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)		(6,843)		(9,698)			21,818				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		398.14		(2,029)		(485)		(26)			1,545				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		401.56		(4,627)		(1,105)		(26)			3,523				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/03/2023	03/27/2024		378.8		(21,012)		(5,062)		(7,137)			15,950				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/03/2023	03/27/2024		401.43		(4,712)		(1,135)		(30)			3,577				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/03/2023	03/27/2024		396.2		(2,804)		(676)		(59)			2,129				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/03/2023	03/28/2024		380.02		(35,078)		(8,525)		(10,538)			26,553				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/03/2023	03/28/2024		394.35		(3,299)		(802)		(107)			2,497				03
MAR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/03/2023	03/28/2024		400.74		(7,893)		(1,918)		(62)			5,975				03
JAN 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	04/03/2023	01/10/2024		162.74						(23,753)							03
FEB 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	04/03/2023	02/09/2024		174.78						(13)							03
FEB 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	04/03/2023	02/28/2024		173.63						(372)							03
MAR 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	04/03/2023	03/28/2024		170.41						(5,926)							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)		(1,273)		(3)			3,892				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)		(535)		(2)			1,530				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)		(817)		(3)			2,288				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)		(1,270)		(2)			5,041				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)		(454)		(1)			1,676				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)		(559)		(2)			2,036				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)		(1,648)		(8)			5,923				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)		(609)		(4)			2,051				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)		(506)		(2)			1,682				03

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MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2023	03/22/2024			323.26		(9,851)		(2,299)		(7)			7,551				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2023	03/27/2024			321.9		(6,403)		(1,564)		(12)			4,838				03
MAR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2023	03/28/2024			322.23		(1,912)		(471)		(3)			1,441				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						(584,775)							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						(305,113)							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						(543,733)							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						(332,356)							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						(375,535)							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						(341,290)							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						(345,977)							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						(936,823)							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						(526,829)							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						(851,024)							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						(378,063)							03
MAR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/06/2023	03/20/2024			4,104.19						(492,693)							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						(484,922)							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						(513,858)							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						(776,160)							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						(552,121)							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						(621,447)							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						(469,893)							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						(689,262)							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						(513,827)							03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2023	04/01/2024			384.23		(9,111)		(2,349)		(1,735)			6,762				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2023	04/01/2024			404.01		(2,115)		(545)		(10)			1,570				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2023	04/02/2024			383.66		(9,525)		(2,476)		(1,982)			7,050				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2023	04/02/2024			403.38		(3,840)		(998)		(22)			2,842				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	04/12/2023	04/03/2024		387.42		(6,221)		(1,630)		(796)			4,591				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	04/12/2023	04/03/2024		403.84		(1,795)		(470)		(10)			1,325				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	04/12/2023	04/04/2024		400.27		(1,756)		(464)		(23)			1,292				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	04/12/2023	04/04/2024		404.37		(1,915)		(506)		(10)			1,409				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	04/12/2023	04/05/2024		381.87		(30,824)		(8,202)		(8,280)			22,621				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	04/12/2023	04/05/2024		378.75		(16,787)		(4,467)		(6,202)			12,320				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	04/12/2023	04/05/2024		397.33		(2,858)		(761)		(72)			2,098				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	04/12/2023	04/05/2024		403.72		(4,617)		(1,229)		(29)			3,388				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	04/12/2023	04/08/2024		393.5		(3,168)		(862)		(178)			2,306				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	04/12/2023	04/09/2024		385.21		(8,328)		(2,284)		(1,606)			6,044				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	04/12/2023	04/09/2024		403.81		(3,738)		(1,025)		(30)			2,713				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	04/12/2023	04/10/2024		399.33		(2,038)		(563)		(43)			1,475				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	04/12/2023	04/10/2024		403.87		(1,647)		(455)		(14)			1,192				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	04/12/2023	04/11/2024		400.78		(1,676)		(466)		(27)			1,210				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	04/12/2023	04/11/2024		404.15		(1,609)		(448)		(13)			1,161				03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity /	Wells Fargo																		
Life	Index		Index	KB1H1DSPRFMYMCJFXT09	04/19/2023	04/15/2024			4,390.04						(4,170,011)							03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity /	Wells Fargo																		
Life	Index		Index	KB1H1DSPRFMYMCJFXT09	04/19/2023	04/15/2024			4,452.1						(5,034,749)							03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity /	Wells Fargo																		
Life	Index		Index	KB1H1DSPRFMYMCJFXT09	04/19/2023	04/15/2024			4,489.34						(148,324)							03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity /	Wells Fargo																		
Life	Index		Index	KB1H1DSPRFMYMCJFXT09	04/19/2023	04/15/2024			4,514.17						(450,867)							03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity /	Wells Fargo																		
Life	Index		Index	KB1H1DSPRFMYMCJFXT09	04/19/2023	04/15/2024			4,530.72						(538,744)							03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity /	Wells Fargo																		
Life	Index		Index	KB1H1DSPRFMYMCJFXT09	04/19/2023	04/15/2024			4,654.84						(137,434)							03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity /	Wells Fargo																		
Life	Index		Index	KB1H1DSPRFMYMCJFXT09	04/19/2023	04/15/2024			4,441.76						(289,358)							03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/12/2024		382.87		(24,384)		(7,026)		(6,375)			17,358				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/12/2024		398.27		(3,555)		(1,024)		(100)			2,530				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/12/2024		404.72		(3,257)		(938)		(25)			2,318				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/15/2024		399.21		(1,784)		(525)		(48)			1,260				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/16/2024		388.87		(5,791)		(1,715)		(795)			4,076				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/16/2024		405.06		(3,627)		(1,074)		(32)			2,553				03

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APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/17/2024		389.09		(5,614)		(1,673)		(762)			3,940				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					403.46		(3,484)		(1,038)		(45)			2,446				03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/17/2024															
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					397.2		(2,629)		(794)		(114)			1,835				03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/19/2024															
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					402.02		(1,587)		(476)		(28)			1,111				03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/18/2024															
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					404.98		(1,327)		(401)		(14)			927				03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	04/20/2023	04/19/2024															
MAR 24 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMUWISFPUBMPR08K5P83	04/25/2023	03/28/2024		251.26		(511)		(133)		(68)			378				03
Index	Index		Index	BNP Paribas	ROMUWISFPUBMPR08K5P83	04/25/2023	04/24/2024		253.73		(562)		(177)		(97)			385				03
APR 24 ABGAVL	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse					373.19						(39)							03
Call Sprea	Index		Index	International	E58DKGMJYYJLN8C3868	04/25/2023	04/11/2024															
APR 24 ABGAVL	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse					363.83						(735)							03
Call Sprea	Index		Index	International	E58DKGMJYYJLN8C3868	04/25/2023	04/24/2024															
FEB 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					399.49		(35)		(7)					29				03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	04/27/2023	02/27/2024															
MAR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					400.24		(7)		(2)					5				03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	04/27/2023	03/22/2024															
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					404.15		(14)		(4)					10				03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	04/27/2023	04/11/2024															
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					384.49		(17,958)		(5,530)		(5,072)			12,429				03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	04/27/2023	04/19/2024															
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					403.97		(1,048)		(323)		(17)			725				03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	04/27/2023	04/19/2024															
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					392.46		(3,183)		(999)		(368)			2,185				03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	04/27/2023	04/22/2024															
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					404.62		(805)		(253)		(13)			552				03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	04/27/2023	04/22/2024															
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					388.97		(6,079)		(1,919)		(1,119)			4,160				03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	04/27/2023	04/23/2024															
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					404.41		(2,120)		(669)		(37)			1,451				03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	04/27/2023	04/23/2024															
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					393.11		(3,802)		(1,207)		(426)			2,594				03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	04/27/2023	04/24/2024															
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					404.47		(1,954)		(620)		(36)			1,333				03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	04/27/2023	04/24/2024															
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					402.12		(3,048)		(974)		(89)			2,074				03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	04/27/2023	04/25/2024															
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					395.14		(2,450)		(787)		(217)			1,663				03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	04/27/2023	04/26/2024															
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					402.97		(2,677)		(860)		(70)			1,817				03
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	04/27/2023	04/26/2024															
MAR 24 JPUSCYQL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					208.37		(11,704)		(3,067)		(1)			8,637				03
Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	04/27/2023	03/28/2024															
APR 24 JPUSCYQL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					199.9		(8,478)		(2,369)		(113)			6,109				03
Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	04/27/2023	04/05/2024															
APR 24 JPUSCYQL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					203.6		(10,650)		(3,258)		(39)			7,392				03
Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	04/27/2023	04/18/2024															
APR 24 JPUSCYQL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					200.96		(13,696)		(4,401)		(233)			9,295				03
Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	04/27/2023	04/26/2024															
APR 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Index	Index		Index	Securities LLC	KB1H1DSPRFMYMCJFT09	05/03/2023	04/12/2024		4,522.65						(911,081)							03

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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 Year-end (b)
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	04/17/2024			4,361.93						(390,255)							03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	04/18/2024			4,508.14						(522,552)							03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	04/19/2024			4,338.09						(576,330)							03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	04/19/2024			4,531.91						(646,567)							03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	04/23/2024			4,340.79						(526,514)							03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	04/24/2024			4,353.72						(483,636)							03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	04/25/2024			4,290.79						(728,099)							03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	04/25/2024			4,497.84						(512,102)							03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	04/26/2024			4,305.09						(602,471)							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						(447,030)							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						(354,233)							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						(417,157)							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						(583,114)							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						(92,652)							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						(492,191)							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						(607,858)							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						(491,959)							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						(528,503)							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			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			697													03
MAY 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/06/2024			404.75	(1,978)			(690)		(55)			1,288				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/07/2024			384.12	(4,875)			(1,710)		(1,687)			3,164				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/07/2024			404.21	(1,736)			(609)		(56)			1,127				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/01/2024			326.21	(2,007)			(682)		(7)			1,325				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/01/2024			326.21	(2,007)			(682)		(7)			1,325				03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/26/2024			380.49	(13,941)			(4,607)		(5,862)			9,333				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/03/2024			322.68	(3,437)			(1,181)		(32)			2,256				03

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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 Year-end (b)
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/26/2024			384.15		(4,606)		(1,522)		(1,422)			3,084				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/03/2024			328.26		(2,076)		(713)		(5)			1,363				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/26/2024			397.52		(1,630)		(539)		(101)			1,092				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/08/2024			325.62		(2,080)		(733)		(12)			1,347				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/26/2024			403.89		(1,614)		(533)		(37)			1,080				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/29/2024			393.51		(1,606)		(540)		(185)			1,066				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/29/2024			404.82		(1,280)		(430)		(27)			850				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/30/2024			382.33		(6,548)		(2,214)		(2,458)			4,335				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/30/2024			403.54		(2,555)		(864)		(71)			1,691				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/01/2024			383.55		(4,881)		(1,659)		(1,674)			3,222				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/05/2024			325.87		(1,930)		(556)		(2)			1,375				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/10/2024			324.66		(2,325)		(694)		(4)			1,631				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/11/2024			325.86		(3,003)		(903)		(4)			2,101				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/12/2024			326.28		(3,026)		(916)		(4)			2,110				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/17/2024			326.54		(2,116)		(662)		(3)			1,454				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/19/2024			326.41		(9,314)		(2,951)		(17)			6,363				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/24/2024			326.6		(3,078)		(1,005)		(7)			2,073				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/01/2024			404.13		(2,640)		(897)		(67)			1,743				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/02/2024			399.31		(1,051)		(359)		(60)			692				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/25/2024			325.85		(2,569)		(844)		(8)			1,725				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/02/2024			404.48		(2,118)		(724)		(54)			1,394				03
APR 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/26/2024			325.98		(6,570)		(2,171)		(20)			4,399				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/03/2024			380.05		(15,932)		(5,474)		(7,303)			10,458				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/03/2024			384.44		(4,715)		(1,620)		(1,525)			3,095				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)		(1,551)		(141)			2,962				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)		(909)		(552)			1,696				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)		(327)		(249)			620				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)		(125)		(112)			224				03

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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
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MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/17/2023			4,388.59						(4,340,147)							03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/17/2023			4,450.64						(7,124,922)							03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/17/2023			4,487.86						(169,446)							03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/17/2023			4,512.68						(487,859)							03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/17/2023			4,529.23						(617,208)							03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/17/2023			4,653.31						(173,483)							03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/17/2023			4,440.3						(433,980)							03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023			399.85		(2,273)		(826)		(155)			1,446				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023			404.83		(1,600)		(582)		(53)			1,018				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023			403.75		(2,603)		(951)		(109)			1,652				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023			391.14		(5,793)		(2,127)		(1,175)			3,666				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023			403.88		(4,575)		(1,680)		(193)			2,895				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023			401.57		(1,995)		(743)		(127)			1,251				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023			391		(5,363)		(2,007)		(1,170)			3,355				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023			403.58		(1,763)		(660)		(85)			1,103				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023			396.87		(3,005)		(1,130)		(357)			1,875				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023			402.93		(4,368)		(1,650)		(245)			2,718				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023			402.07		(3,098)		(1,176)		(199)			1,923				03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.05/24/2023			372.66						(86)							03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.05/24/2023			374.01						(148)							03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.05/24/2023			373.54						(389)							03
MAY 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWSPFUMPRO8K5P83	.05/24/2023			253.86		(453)		(180)		(261)			273				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/26/2023			396.16		(2,477)		(964)		(428)			1,513				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/26/2023			397.59		(2,136)		(842)		(329)			1,294				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/26/2023			404.6		(1,466)		(578)		(101)			888				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/26/2023			383.36		(9,865)		(3,907)		(5,231)			5,958				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/26/2023			403.33		(1,318)		(522)		(107)			796				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/26/2023			393.45		(3,476)		(1,383)		(847)			2,093				03

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MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/26/2023	05/22/2024			404.03		(1,679)		(668)		(125)			1,011				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/26/2023	05/23/2024	.....	.....	400.25	.....	(1,612)	.....	(644)	.....	(202)	.....	.....	.968	.....	.....	.....	03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/26/2023	05/24/2024	.....	.....	394.46	.....	(3,156)	.....	(1,266)	.....	(725)	.....	.....	1,890	.....	.....	.....	03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/26/2023	05/24/2024	.....	.....	401.4	.....	(6,531)	.....	(2,620)	.....	(728)	.....	.....	3,911	.....	.....	.....	03
MAY 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/26/2023	05/15/2024	.....	.....	207.73	.....	(8,494)	.....	(3,276)	.....	(25)	.....	.....	5,218	.....	.....	.....	03
MAY 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/26/2023	05/24/2024	.....	.....	206.28	.....	(6,566)	.....	(2,634)	.....	(54)	.....	.....	3,932	.....	.....	.....	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)	.....	(1,770)	.....	(42)	.....	.....	2,818	.....	.....	.....	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)	.....	(1,016)	.....	(10)	.....	.....	1,618	.....	.....	.....	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)	.....	(1,429)	.....	(27)	.....	.....	2,191	.....	.....	.....	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)	.....	(679)	.....	(11)	.....	.....	1,033	.....	.....	.....	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)	.....	(2,713)	.....	(67)	.....	.....	4,100	.....	.....	.....	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)	.....	(1,151)	.....	(13)	.....	.....	1,739	.....	.....	.....	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)	.....	(1,571)	.....	(24)	.....	.....	2,291	.....	.....	.....	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)	.....	(1,785)	.....	(120)	.....	.....	2,565	.....	.....	.....	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)	.....	(3,301)	.....	(71)	.....	.....	4,745	.....	.....	.....	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)	.....	(845)	.....	(26)	.....	.....	1,166	.....	.....	.....	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)	.....	(1,342)	.....	(27)	.....	.....	1,852	.....	.....	.....	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)	.....	(1,443)	.....	(58)	.....	.....	1,978	.....	.....	.....	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)	.....	(2,122)	.....	(39)	.....	.....	2,816	.....	.....	.....	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)	.....	(542)	.....	(5)	.....	.....	.869	.....	.....	.....	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)	.....	(417)	.....	(3)	.....	.....	.669	.....	.....	.....	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)	.....	(1,089)	.....	(401)	.....	.....	1,454	.....	.....	.....	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)	.....	(940)	.....	(183)	.....	.....	1,255	.....	.....	.....	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)	.....	(1,062)	.....	(390)	.....	.....	1,409	.....	.....	.....	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)	.....	(723)	.....	(142)	.....	.....	.960	.....	.....	.....	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)	.....	(7,128)	.....	(9,585)	.....	.....	10,247	.....	.....	.....	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)	.....	(4,665)	.....	(4,888)	.....	.....	6,525	.....	.....	.....	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)	.....	(1,619)	.....	(368)	.....	.....	2,265	.....	.....	.....	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)		(1,137)		(356)			1,580				03

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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)		(1,633)		(361)			2,269				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)		(1,155)		(368)			1,594				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)		(2,509)		(1,760)			3,440				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)		(2,144)		(505)			2,940				03
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)		(867)		(203)			1,165				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						(614,546)							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						(479,032)							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						(494,964)							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						(566,660)							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						(1,101,139)							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						(625,040)							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						(567,866)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	05/16/2024			4,463.55						(673,643)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	05/17/2024			4,388.24						(615,192)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	05/17/2024			4,574.11						(377,469)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	05/22/2024			4,396.35						(479,745)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	05/22/2024			4,534.39						(337,367)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	05/24/2024			4,334.42						(569,960)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	05/24/2024			4,410.66						(512,636)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	05/24/2024			4,535.74						(479,502)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	05/30/2024			4,421.68						(428,803)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	05/31/2024			4,417.73						(471,331)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	05/31/2024			4,607.62						(498,442)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	06/05/2024			4,506.47						(467,689)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	06/07/2023	06/06/2024			4,649.62						(358,399)							03
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			695.53													03

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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 Year-end (b)
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
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/06/2024	.....	.....	398.56	.....	(1,377)	.....	(607)	.....	(173)	.....	.....	770	.....	.....	.....	03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/06/2024	.....	.....	404.4	.....	(2,620)	.....	(1,155)	.....	(176)	.....	.....	1,464	.....	.....	.....	03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/07/2024	.....	.....	381.35	.....	(12,165)	.....	(5,384)	.....	(5,698)	.....	.....	6,781	.....	.....	.....	03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/07/2024	.....	.....	381.76	.....	(7,415)	.....	(3,282)	.....	(3,395)	.....	.....	4,133	.....	.....	.....	03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/07/2024	.....	.....	394.89	.....	(3,238)	.....	(1,433)	.....	(578)	.....	.....	1,805	.....	.....	.....	03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/07/2024	.....	.....	402.76	.....	(7,720)	.....	(3,417)	.....	(637)	.....	.....	4,304	.....	.....	.....	03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/10/2024	.....	.....	380.96	.....	(13,118)	.....	(5,867)	.....	(6,372)	.....	.....	7,251	.....	.....	.....	03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/10/2024	.....	.....	402.28	.....	(1,978)	.....	(885)	.....	(180)	.....	.....	1,094	.....	.....	.....	03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/11/2024	.....	.....	381.56	.....	(6,837)	.....	(3,068)	.....	(3,229)	.....	.....	3,769	.....	.....	.....	03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/11/2024	.....	.....	403.45	.....	(3,987)	.....	(1,789)	.....	(333)	.....	.....	2,198	.....	.....	.....	03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/12/2024	.....	.....	395.91	.....	(1,790)	.....	(806)	.....	(310)	.....	.....	984	.....	.....	.....	03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/12/2024	.....	.....	404.79	.....	(1,969)	.....	(887)	.....	(144)	.....	.....	1,083	.....	.....	.....	03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/13/2024	.....	.....	404.46	.....	(4,170)	.....	(1,884)	.....	(324)	.....	.....	2,286	.....	.....	.....	03
MAY 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	05/31/2024	.....	.....	401.71	.....	(970)	.....	(418)	.....	(77)	.....	.....	551	.....	.....	.....	03
MAY 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	06/14/2023	05/31/2024	.....	.....	252.75	.....	(997)	.....	(435)	.....	(344)	.....	.....	562	.....	.....	.....	03
JUN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	06/14/2023	06/13/2024	.....	.....	254.03	.....	(441)	.....	(201)	.....	(157)	.....	.....	239	.....	.....	.....	03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	06/20/2023	06/14/2024	.....	.....	4,695.82	.....	.....	.....	.....	.....	(3,478,387)	.....	.....	.....	.....	.....	.....	03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	06/20/2023	06/14/2024	.....	.....	4,762.2	.....	.....	.....	.....	.....	(3,752,924)	.....	.....	.....	.....	.....	.....	03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	06/20/2023	06/14/2024	.....	.....	4,802.04	.....	.....	.....	.....	.....	(72,778)	.....	.....	.....	.....	.....	.....	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	.....	.....	.....	.....	.....	(266,517)	.....	.....	.....	.....	.....	.....	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	.....	.....	.....	.....	.....	(270,517)	.....	.....	.....	.....	.....	.....	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	.....	.....	.....	.....	.....	(74,050)	.....	.....	.....	.....	.....	.....	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	.....	.....	.....	.....	.....	(224,467)	.....	.....	.....	.....	.....	.....	03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/22/2023	06/13/2024	.....	.....	403.96	.....	(516)	.....	(240)	.....	(61)	.....	.....	276	.....	.....	.....	03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/22/2023	06/14/2024	.....	.....	387.4	.....	(12,419)	.....	(5,788)	.....	(5,419)	.....	.....	6,630	.....	.....	.....	03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/22/2023	06/14/2024	.....	.....	396.95	.....	(2,592)	.....	(1,208)	.....	(577)	.....	.....	1,384	.....	.....	.....	03
JUN 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/22/2023	06/14/2024			405.27		(3,018)		(1,406)		(318)			1,611				03

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JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.06/22/2023	.06/14/2024			407.35		(1,016)		(473)		(86)				542			03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					385.75		(4,401)		(2,071)		(2,147)				2,330			03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.06/22/2023	.06/17/2024																
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					401.9		(792)		(372)		(120)				419			03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.06/22/2023	.06/17/2024																
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					407.16		(748)		(352)		(67)				396			03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.06/22/2023	.06/17/2024																
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					394.51		(1,793)		(846)		(504)				946			03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.06/22/2023	.06/18/2024																
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					387.69		(4,030)		(1,903)		(1,767)				2,128			03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.06/22/2023	.06/18/2024																
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					406.09		(3,416)		(1,613)		(354)				1,804			03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.06/22/2023	.06/20/2024																
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					400.86		(1,254)		(596)		(214)				658			03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.06/22/2023	.06/20/2024																
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					406		(1,929)		(916)		(203)				1,013			03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.06/22/2023	.06/20/2024																
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					398.47		(1,146)		(546)		(246)				600			03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.06/22/2023	.06/21/2024																
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					405.54		(1,214)		(579)		(137)				636			03
MAY 24 ABGAVL Index	Equity /		NA	Credit Suisse																		
Call Sprea	Index		NA	International	.06/22/2023	.05/31/2024			375.81				(71)									03
JUN 24 ABGAVL Index	Equity /		NA	Credit Suisse																		
Call Sprea	Index		NA	International	.06/22/2023	.06/07/2024			378.23				(96)									03
JUN 24 ABGAVL Index	Equity /		NA	Credit Suisse																		
Call Sprea	Index		NA	International	.06/22/2023	.06/21/2024			380.14				(133)									03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.06/29/2023	.06/21/2024			404.7		(1,279)		(622)		(185)				658			03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.06/29/2023	.06/24/2024			385.26		(4,944)		(2,424)		(2,817)				2,521			03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.06/29/2023	.06/24/2024			398.65		(934)		(458)		(233)				476			03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.06/29/2023	.06/24/2024			403.64		(2,234)		(1,095)		(371)				1,139			03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.06/29/2023	.06/25/2024			385.45		(5,256)		(2,584)		(2,985)				2,672			03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.06/29/2023	.06/25/2024			402.53		(3,203)		(1,575)		(599)				1,629			03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.06/29/2023	.06/26/2024			386.29		(3,590)		(1,770)		(1,965)				1,820			03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.06/29/2023	.06/26/2024			396.26		(1,729)		(853)		(520)				877			03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.06/29/2023	.06/26/2024			403.59		(2,060)		(1,016)		(362)				1,044			03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.06/29/2023	.06/27/2024			397.03		(1,628)		(805)		(469)				823			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)		(2,039)		(705)				2,084			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)		(483)		(244)				491			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)		(853)		(281)				868			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)		(2,047)		(2,513)				2,166			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)		(4,666)		(5,188)				4,937			03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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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 Year-end (b)
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/29/2023	06/21/2024			399.44		(921)		(447)		(208)			473				03
MAY 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/29/2023	05/31/2024			206.27		(7,410)		(3,360)		(36)			4,050				03
JUN 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/29/2023	06/28/2024			206.37		(30,277)		(15,013)		(242)			15,264				03
APR 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/05/2023	04/19/2024			171.1				(6,398)								03	
MAY 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/05/2023	05/22/2024			175.18				(1,905)								03	
JUN 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/05/2023	06/13/2024			176.54				(1,688)								03	
JUL 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/05/2023	07/01/2024			177.47				(1,035)								03	
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/06/2023	06/07/2024			4,531.98				(523,111)								03	
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/06/2023	06/07/2024			4,646.64				(236,534)								03	
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/06/2023	06/10/2024			4,670.87				(164,172)								03	
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/06/2023	06/12/2024			4,536.91				(299,960)								03	
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/06/2023	06/12/2024			4,701.6				(202,619)								03	
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/06/2023	06/13/2024			4,586.85				(337,903)								03	
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/06/2023	06/14/2024			4,603.33				(384,929)								03	
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/06/2023	06/14/2024			4,777.11				(210,675)								03	
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/06/2023	06/18/2024			4,607.24				(248,386)								03	
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/06/2023	06/18/2024			4,678.6				(243,646)								03	
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/06/2023	06/21/2024			4,621.1				(798,252)								03	
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/06/2023	06/21/2024			4,757.15				(237,251)								03	
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/06/2023	06/25/2024			4,572.81				(373,444)								03	
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/06/2023	06/26/2024			4,554.14				(343,608)								03	
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/06/2023	06/27/2024			4,713.45				(274,004)								03	
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/06/2023	06/28/2024			4,630.24				(461,862)								03	
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/06/2023	06/28/2024			4,793.41				(167,039)								03	
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/06/2023	07/02/2024			4,679.34				(207,878)								03	
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/06/2023	07/05/2024			4,783.33				(312,496)								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)		(842)		(1,135)			823				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
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)		(460)		(442)			433				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)		(678)		(416)			638				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)		(705)		(650)			689				03
JUL 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)		(561)		(324)			548				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)		(941)		(1,369)			904				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)		(384)		(231)			369				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)		(633)		(787)			605				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)		(674)		(400)			645				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)		(666)		(821)			633				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)		(3,681)		(6,254)			3,599				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)		(330)		(187)			314				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)		(2,623)		(183)			2,638				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)		(1,235)		(48)			1,242				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)		(955)		(81)			933				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)		(631)		(28)			616				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)		(641)		(37)			623				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)		(922)		(81)			891				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/28/2024			328.16		(6,769)		(3,442)		(158)			3,327				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	07/03/2024			323.65		(4,050)		(2,088)		(192)			1,963				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	07/05/2024			320.49		(4,468)		(2,315)		(319)			2,153				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	07/05/2024			322.67		(3,698)		(1,916)		(204)			1,782				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	07/09/2024			330		(1,635)		(856)		(38)			779				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/07/2024			329.98		(825)		(394)		(8)			431				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/12/2024			328.7		(2,068)		(1,003)		(30)			1,065				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/13/2024			329.62		(804)		(391)		(10)			413				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/14/2024			323.02		(1,920)		(937)		(71)			983				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/14/2024			329.91		(3,862)		(1,885)		(49)			1,977				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/18/2024			327.45		(1,201)		(594)		(25)			608				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/18/2024			329.19		(779)		(385)		(12)			394				03

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JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/20/2024			327.37		(1,842)		(916)		(40)			926				03
JUN 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	06/07/2024			327.95		(2,297)		(1,096)		(33)			1,200				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/13/2023	07/05/2024			381.55		(18,693)		(9,822)		(12,167)			8,871				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/13/2023	07/11/2024			392.1		(2,419)		(1,290)		(1,001)			1,129				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/13/2023	07/05/2024			385.38		(8,980)		(4,718)		(4,977)			4,262				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/13/2023	07/11/2024			401.18		(5,747)		(3,065)		(1,345)			2,682				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/13/2023	07/05/2024			399.43		(3,265)		(1,716)		(810)			1,550				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/13/2023	07/12/2024			383.84		(4,548)		(2,432)		(2,765)			2,117				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/13/2023	07/12/2024			402.14		(2,530)		(1,353)		(571)			1,177				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/13/2023	07/08/2024			378.16		(10,297)		(5,451)		(7,584)			4,846				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/13/2023	07/08/2024			400.02		(2,774)		(1,468)		(684)			1,305				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/13/2023	07/09/2024			388.1		(3,415)		(1,813)		(1,709)			1,603				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/13/2023	07/09/2024			399.8		(3,144)		(1,668)		(801)			1,475				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/13/2023	07/10/2024			382.85		(9,971)		(5,305)		(6,258)			4,666				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/13/2023	07/10/2024			399.74		(3,385)		(1,801)		(864)			1,584				03
JUN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	07/13/2023	06/21/2024			254.43						(316)							03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	07/13/2023	07/03/2024			253.67						(362)							03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	07/13/2023	07/11/2024			253.06						(587)							03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	07/19/2023	07/15/2024			4,780.25						(2,416,627)							03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	07/19/2023	07/15/2024			4,847.83						(2,718,652)							03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	07/19/2023	07/15/2024			4,888.38						(93,290)							03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	07/19/2023	07/15/2024			4,915.41						(215,133)							03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	07/19/2023	07/15/2024			4,933.43						(300,057)							03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	07/19/2023	07/15/2024			5,068.6						(81,734)							03
JUL 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	07/19/2023	07/15/2024			4,836.57						(91,498)							03
JUN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	07/25/2023	06/18/2024			698.2													03
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			717.35													03

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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
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JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/26/2023	.07/12/2024			385.52		(11,214)		(6,184)		(5,292)			5,030				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					400.09		(4,464)		(2,461)		(916)			2,002				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/26/2023	.07/12/2024																
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					390.04		(7,345)		(4,078)		(2,835)			3,267				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/26/2023	.07/15/2024																
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					393.58		(4,897)		(2,725)		(1,575)			2,172				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/26/2023	.07/16/2024																
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					404.76		(2,860)		(1,592)		(449)			1,268				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/26/2023	.07/16/2024																
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					386.62		(9,794)		(5,463)		(4,493)			4,332				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/26/2023	.07/17/2024																
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					402.52		(2,528)		(1,410)		(469)			1,118				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/26/2023	.07/17/2024																
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					405.86		(2,355)		(1,317)		(348)			1,039				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/26/2023	.07/18/2024																
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					394.99		(4,594)		(2,574)		(1,389)			2,020				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/26/2023	.07/19/2024																
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					388.11		(16,328)		(9,147)		(7,088)			7,181				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/26/2023	.07/19/2024																
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					403.18		(1,821)		(1,020)		(327)			801				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/26/2023	.07/19/2024																
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					407.99		(2,294)		(1,285)		(284)			1,009				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/26/2023	.07/22/2024																
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					396.66		(3,379)		(1,905)		(949)			1,474				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/26/2023	.07/22/2024																
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					406.87		(1,080)		(609)		(155)			471				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/26/2023	.07/23/2024																
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					389.34		(8,492)		(4,799)		(3,535)			3,693				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/26/2023	.07/23/2024																
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					405.89		(3,266)		(1,846)		(510)			1,420				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/26/2023	.07/24/2024																
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					394.47		(5,665)		(3,208)		(1,829)			2,457				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/26/2023	.07/24/2024																
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					407.64		(1,906)		(1,079)		(268)			827				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/26/2023	.07/25/2024																
JUL 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					406.87		(4,624)		(2,624)		(673)			2,000				03
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/26/2023	.07/11/2024			203.9		(1,017)		(560)		(448)			458				03
JUL 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/26/2023	.07/25/2024			204.98		(706)		(401)		(264)			306				03
JUL 24 ABGAVL Index	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse																		
Call Sprea	Index		NA	E58DKGMJYYYJLN8C3868	.07/25/2023	.07/01/2024			378.5						(112)							03
JUL 24 ABGAVL Index	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse																		
Call Sprea	Index		NA	E58DKGMJYYYJLN8C3868	.07/25/2023	.07/10/2024			377.63						(164)							03
JUL 24 ABGAVL Index	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse																		
Call Sprea	Index		NA	E58DKGMJYYYJLN8C3868	.07/25/2023	.07/24/2024			380.15						(151)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas					4,725.3						(266,475)							03
JUL 24 FIA Call Spread	Index		NA	ROMUIISFPUBMPRO8K5P83	.08/03/2023	.07/05/2024																
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas					4,818.54						(171,950)							03
JUL 24 FIA Call Spread	Index		NA	ROMUIISFPUBMPRO8K5P83	.08/03/2023	.07/08/2024																
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas					4,614.04						(292,275)							03
JUL 24 FIA Call Spread	Index		NA	ROMUIISFPUBMPRO8K5P83	.08/03/2023	.07/11/2024			4,748.3						(212,304)							03

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JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/03/2023	07/12/2024		4,706.07						(346,052)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/03/2023	07/12/2024		4,867.07						(298,864)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/03/2023	07/16/2024		4,874.5						(158,329)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/03/2023	07/17/2024		4,860.46						(199,627)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/03/2023	07/18/2024		4,856.72						(185,354)							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						(240,575)							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						(200,341)							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						(99,175)							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						(219,208)							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						(155,739)							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						(302,064)							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						(223,245)							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						(229,313)							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						(193,245)							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						(180,623)							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						(199,633)							03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	08/03/2023	07/26/2024		388.98		(8,616)		(5,038)		(6,066)			3,578				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	08/03/2023	07/26/2024		393.84		(3,110)		(1,819)		(1,819)			1,292				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	08/03/2023	07/26/2024		407.25		(3,000)		(1,755)		(865)			1,246				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	08/03/2023	07/29/2024		383.73		(5,646)		(3,321)		(4,730)			2,325				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	08/03/2023	07/29/2024		405.52		(538)		(317)		(181)			222				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	08/03/2023	07/29/2024		408.23		(755)		(444)		(210)			311				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	08/03/2023	07/30/2024		388.16		(4,699)		(2,770)		(3,448)			1,930				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	08/03/2023	07/30/2024		393.9		(1,982)		(1,168)		(1,180)			814				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	08/03/2023	07/31/2024		390.12		(6,910)		(4,080)		(4,758)			2,829				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	08/03/2023	07/30/2024		407.33		(1,454)		(857)		(447)			597				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	08/03/2023	07/31/2024		401.23		(701)		(414)		(298)			287				03

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JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2023	07/31/2024			408.55		(1,312)		(775)		(396)			537				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2023	08/01/2024			400.33		(762)		(451)		(344)			311				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2023	08/01/2024			407.45		(1,816)		(1,075)		(567)			742				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2023	08/02/2024			397.28		(1,023)		(607)		(532)			417				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2023	08/02/2024			404.47		(2,774)		(1,644)		(1,002)			1,130				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/08/2024			403.25		(2,292)		(1,401)		(921)			891				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/09/2024			400.65		(951)		(582)		(439)			369				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/09/2024			403.02		(2,524)		(1,545)		(1,023)			979				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/19/2024			329.65		(1,523)		(896)		(51)			627				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/24/2024			327.29		(1,368)		(813)		(65)			555				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/26/2024			323.03		(2,200)		(1,312)		(168)			888				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/26/2024			327.49		(5,739)		(3,423)		(272)			2,315				03
AUG 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)		(1,809)		(140)			1,195				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)		(2,010)		(286)			1,321				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)		(3,391)		(620)			2,218				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)		(3,698)		(593)			2,419				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)		(315)		(15)			203				03
JUL 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)		(2,606)		(474)			1,666				03
AUG 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)		(2,108)		(360)			1,545				03
JUL 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)		(3,190)		(555)			2,021				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)		(3,531)		(492)			2,588				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)		(1,723)		(245)			1,256				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)		(5,837)		(761)			4,234				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)		(2,430)		(267)			1,763				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)		(301)		(11)			215				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)		(1,892)		(196)			1,338				03
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)		(845)		(68)			594				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/19/2024			325.52		(2,499)		(1,470)		(135)			1,029				03
JUL 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)		(5,111)		(7,781)			3,344				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	08/10/2023	08/02/2024			386.38		(8,395)		(5,075)		(6,405)			3,320				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	08/10/2023	08/02/2024			402.81		(1,221)		(738)		(483)			483				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	08/10/2023	08/05/2024			386.57		(3,441)		(2,092)		(2,635)			1,350				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	08/10/2023	08/05/2024			402.76		(2,869)		(1,744)		(1,145)			1,125				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	08/10/2023	08/06/2024			385.32		(4,607)		(2,805)		(3,651)			1,801				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	08/10/2023	08/06/2024			396.98		(1,269)		(773)		(677)			496				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	08/10/2023	08/06/2024			403.22		(1,728)		(1,052)		(677)			676				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	08/10/2023	08/07/2024			403.17		(2,969)		(1,811)		(1,191)			1,158				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	08/10/2023	08/07/2024			385.97		(4,736)		(2,889)		(3,697)			1,847				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	08/10/2023	08/08/2024			395.77		(1,304)		(797)		(729)			507				03
AUG 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Bank of America NA																		
AUG 24 IUL Call Spread	Life		Index	B4TYDEB6KMZ0031MB27	08/17/2023	08/15/2024			4,708.57						(2,541,311)							03
AUG 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Bank of America NA																		
AUG 24 IUL Call Spread	Life		Index	B4TYDEB6KMZ0031MB27	08/17/2023	08/15/2024			4,775.14						(3,266,534)							03
AUG 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Bank of America NA																		
AUG 24 IUL Call Spread	Life		Index	B4TYDEB6KMZ0031MB27	08/17/2023	08/15/2024			4,815.08						(180,520)							03
AUG 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Bank of America NA																		
AUG 24 IUL Call Spread	Life		Index	B4TYDEB6KMZ0031MB27	08/17/2023	08/15/2024			4,841.71						(319,545)							03
AUG 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Bank of America NA																		
AUG 24 IUL Call Spread	Life		Index	B4TYDEB6KMZ0031MB27	08/17/2023	08/15/2024			4,859.46						(439,010)							03
AUG 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Bank of America NA																		
AUG 24 IUL Call Spread	Life		Index	B4TYDEB6KMZ0031MB27	08/17/2023	08/15/2024			4,992.59						(117,566)							03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	08/22/2023	08/16/2024			399.65		(2,319)		(1,477)		(2,230)			842				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	08/22/2023	08/19/2024			380.23		(14,014)		(8,968)		(19,739)			5,047				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	08/22/2023	08/19/2024			397.74		(3,325)		(2,127)		(3,359)			1,197				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	08/22/2023	08/09/2024			386.31		(15,820)		(9,961)		(20,342)			5,859				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	08/22/2023	08/20/2024			379.63		(6,491)		(4,160)		(9,180)			2,331				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	08/22/2023	08/20/2024			396.58		(5,399)		(3,460)		(5,639)			1,939				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	08/22/2023	08/21/2024			380.81		(6,032)		(3,872)		(8,456)			2,160				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	08/22/2023	08/21/2024			398.3		(4,326)		(2,777)		(4,278)			1,549				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	08/22/2023	08/09/2024			402.63		(666)		(419)		(578)			247				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	08/22/2023	08/12/2024			386.49		(2,970)		(1,879)		(3,809)			1,091				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	08/22/2023	08/12/2024			401.68		(1,525)		(965)		(1,377)			560				03

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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 Year-end (b)
AUG 24 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2023	08/13/2024			399.13		(2,478)		(1,571)		(2,365)				907			03
AUG 24 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2023	08/14/2024			384.56		(6,203)		(3,938)		(8,203)				2,265			03
AUG 24 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2023	08/14/2024			401.4		(2,437)		(1,547)		(2,203)				890			03
AUG 24 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2023	08/15/2024			399.71		(3,362)		(2,138)		(3,162)				1,224			03
AUG 24 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2023	08/16/2024			379.57		(14,553)		(9,269)		(20,605)				5,285			03
AUG 24 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2023	08/16/2024			383.1		(6,195)		(3,946)		(8,413)				2,250			03
AUG 24 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2023	08/16/2024			396.82		(2,063)		(1,314)		(2,143)				749			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						(220)							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						(419)							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						(1,171)							03
AUG 24 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/22/2024			390.33		(2,315)		(1,517)		(1,874)				797			03
AUG 24 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/22/2024			398.95		(6,814)		(4,467)		(4,294)				2,348			03
AUG 24 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/23/2024			378.42		(7,396)		(4,855)		(7,602)				2,541			03
AUG 24 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/23/2024			383.32		(20,594)		(13,518)		(19,520)				7,076			03
AUG 24 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/23/2024			398.66		(4,578)		(3,005)		(2,879)				1,573			03
AUG 24 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/23/2024			400.91		(5,203)		(3,415)		(3,089)				1,788			03
AUG 24 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/26/2024			380.49		(8,362)		(5,513)		(8,327)				2,849			03
AUG 24 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/26/2024			382.33		(6,531)		(4,306)		(6,318)				2,225			03
AUG 24 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/27/2024			382.02		(8,936)		(5,900)		(8,682)				3,036			03
AUG 24 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/26/2024			399.28		(5,536)		(3,650)		(3,472)				1,886			03
AUG 24 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/27/2024			399.2		(6,463)		(4,267)		(4,151)				2,196			03
AUG 24 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/28/2024			382.58		(10,258)		(6,782)		(9,893)				3,476			03
AUG 24 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/28/2024			389.4		(2,614)		(1,728)		(2,199)				886			03
AUG 24 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/28/2024			400.77		(3,841)		(2,539)		(2,303)				1,301			03
AUG 24 JPUSCYCL Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/02/2024			204.87		(327)		(208)		(355)				119			03
AUG 24 JPUSCYCL Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/28/2024			204.2		(504)		(333)		(663)				171			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
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			689.47													03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.08/30/2023	.07/29/2024		380.87						(119)							03
AUG 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	.08/30/2023	.08/29/2024		378.56						(375)							03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.09/06/2023	.09/03/2024		387.01		(4,122)		(2,809)		(4,251)			1,313				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.09/06/2023	.09/03/2024		397.69		(2,176)		(1,483)		(1,783)			693				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.09/06/2023	.09/03/2024		404.17		(882)		(601)		(617)			281				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.09/06/2023	.09/04/2024		386.89		(8,382)		(5,719)		(8,669)			2,663				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.09/06/2023	.09/04/2024		397.49		(2,056)		(1,403)		(1,703)			653				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.09/06/2023	.09/04/2024		404.17		(1,070)		(730)		(712)			340				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.09/06/2023	.09/05/2024		393.56		(1,600)		(1,093)		(1,467)			507				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.09/06/2023	.09/05/2024		402.51		(879)		(600)		(651)			278				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.09/06/2023	.08/29/2024		395.52		(1,151)		(779)		(978)			372				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.09/06/2023	.08/29/2024		403.39		(2,676)		(1,812)		(1,866)			865				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.09/06/2023	.08/30/2024		381.4		(5,647)		(3,828)		(6,304)			1,819				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.09/06/2023	.08/30/2024		386.92		(15,407)		(10,444)		(15,817)			4,963				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.09/06/2023	.08/30/2024		403.15		(6,353)		(4,307)		(4,393)			2,046				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.09/06/2023	.09/03/2024		382.33		(4,739)		(3,230)		(5,251)			1,510				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/02/2024		4,839.83						(308,253)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/07/2024		4,743.8						(399,300)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/07/2024		4,909.3						(239,622)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/09/2024		4,664.72						(489,906)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/09/2024		4,821.78						(301,172)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/12/2024		4,865.46						(208,680)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/06/2023	.08/14/2024		4,727.75						(320,395)							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						(301,702)							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						(568,251)							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						(357,536)							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						(285,674)							03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/21/2024			4,613.5						(415,442)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/22/2024			4,744.23						(456,034)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/23/2024			4,603.42						(611,193)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/23/2024			4,767.88						(452,216)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/28/2024			4,677.17						(579,987)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/29/2024			4,767.5						(345,259)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/30/2024			4,715.65						(495,612)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/30/2024			4,879.33						(471,344)							03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	09/05/2024			4,860.3						(365,294)							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)		(1,811)		(413)			.812				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)		(5,283)		(1,179)			2,358				03
AUG 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)		(1,019)		(167)			455				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)		(3,075)		(724)			1,339				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)		(2,365)		(574)			1,026				03
SEP 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)		(2,520)		(493)			1,067				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)		(3,418)		(838)			1,670				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)		(2,898)		(571)			1,385				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)		(2,177)		(522)			1,036				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)		(3,461)		(1,077)			1,639				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)		(7,545)		(1,924)			3,574				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)		(4,156)		(1,021)			1,926				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)		(4,746)		(1,264)			2,181				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)		(3,942)		(957)			1,812				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)		(4,117)		(1,016)			1,853				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)		(10,098)		(16,280)			4,380				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)		(2,403)		(3,296)			1,042				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)		(2,125)		(2,456)			.922				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)		(9,028)		(14,340)			3,869				03

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SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	09/13/2023	09/09/2024		385.74		(6,338)		(4,436)		(5,911)			1,901				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	09/13/2023	09/10/2024		388.83		(2,374)		(1,664)		(2,510)			.710				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	09/13/2023	09/10/2024		399.74		(5,695)		(3,991)		(4,804)			1,704				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	09/13/2023	09/11/2024		385.26		(11,359)		(7,970)		(12,673)			3,389				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	09/13/2023	09/11/2024		396.53		(1,248)		(876)		(1,141)			.372				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	09/13/2023	09/11/2024		402.28		(2,462)		(1,728)		(1,930)			.735				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	09/13/2023	09/12/2024		389.71		(2,387)		(1,677)		(2,509)			.710				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	09/13/2023	09/12/2024		399.28		(3,718)		(2,612)		(3,191)			1,106				03
SEP 24 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMUIWSPFUM8MPRO8K5P83	09/12/2023	09/09/2024		252.35						(2,143)							03
Index	Index		Index																			
SEP 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	BNP Paribas	ROMUIWSPFUM8MPRO8K5P83	09/19/2023	09/13/2024		4,721.79						(3,945,664)							03
Life	Life		Life																			
SEP 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	BNP Paribas	ROMUIWSPFUM8MPRO8K5P83	09/19/2023	09/13/2024		4,788.54						(3,525,657)							03
Life	Life		Life																			
SEP 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	BNP Paribas	ROMUIWSPFUM8MPRO8K5P83	09/19/2023	09/13/2024		4,828.6						(111,204)							03
Life	Life		Life																			
SEP 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	BNP Paribas	ROMUIWSPFUM8MPRO8K5P83	09/19/2023	09/13/2024		4,855.3						(347,459)							03
Life	Life		Life																			
SEP 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	BNP Paribas	ROMUIWSPFUM8MPRO8K5P83	09/19/2023	09/13/2024		4,873.1						(649,762)							03
Life	Life		Life																			
SEP 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	BNP Paribas	ROMUIWSPFUM8MPRO8K5P83	09/19/2023	09/13/2024		5,006.61						(210,868)							03
Life	Life		Life																			
SEP 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	BNP Paribas	ROMUIWSPFUM8MPRO8K5P83	09/19/2023	09/13/2024		4,777.42						(184,452)							03
Life	Life		Life																			
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/13/2024		384.84		(11,938)		(8,707)		(23,959)			3,231				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/13/2024		400.22		(4,408)		(3,215)		(8,042)			1,193				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/16/2024		385.04		(5,949)		(4,353)		(12,005)			1,597				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/16/2024		396.97		(2,173)		(1,590)		(4,116)			.583				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/17/2024		385.78		(8,608)		(6,305)		(17,164)			2,304				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/17/2024		400.49		(2,595)		(1,900)		(4,745)			.694				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/18/2024		384.63		(6,477)		(4,749)		(12,981)			1,729				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/18/2024		395.84		(1,788)		(1,311)		(3,476)			.477				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/18/2024		402.37		(828)		(607)		(1,541)			.221				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/19/2024		.397.4		(2,500)		(1,835)		(4,836)			.665				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/20/2024		381.91		(15,318)		(11,253)		(30,654)			4,065				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/20/2024		396.31		(3,020)		(2,219)		(5,869)			.801				03

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ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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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 Year-end (b)
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/20/2024			4,563.42						(341,056)							03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/20/2024			4,699.23						(497,257)							03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/23/2024			4,694.5						(312,755)							03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/25/2024			4,525.91						(408,227)							03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/26/2024			4,665.79						(558,159)							03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/27/2024			4,435.16						(609,354)							03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/27/2024			4,614.67						(814,132)							03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/30/2024			4,577.89						(348,817)							03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/06/2024			4,661.65						(347,047)							03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/06/2024			4,824.43						(441,243)							03
OCT 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	10/03/2024			321.31		(2,288)		(1,740)		(1,342)			548				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	09/27/2024			396.56		(1,818)		(1,375)		(7,608)			443				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	09/30/2024			378.41		(5,414)		(4,106)		(17,619)			1,308				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	09/30/2024			385.54		(1,937)		(1,469)		(6,946)			468				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	09/30/2024			393.75		(2,555)		(1,937)		(9,858)			617				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	10/01/2024			380.29		(5,086)		(3,860)		(16,933)			1,226				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	10/01/2024			389.27		(1,839)		(1,396)		(6,778)			443				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	10/01/2024			395.93		(1,588)		(1,206)		(6,220)			383				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	10/02/2024			377.58		(5,706)		(4,335)		(18,328)			1,371				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	10/02/2024			387.8		(2,035)		(1,546)		(7,390)			489				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	10/02/2024			393.94		(1,748)		(1,328)		(6,681)			420				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	10/03/2024			378.32		(3,387)		(2,576)		(10,994)			812				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	10/03/2024			385.84		(5,187)		(3,944)		(18,670)			1,243				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	10/03/2024			391.96		(1,602)		(1,218)		(6,000)			384				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	09/26/2024			382.45		(4,216)		(3,185)		(14,665)			1,030				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	09/26/2024			391.36		(1,771)		(1,339)		(6,819)			433				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	09/26/2024			397.06		(558)		(421)		(2,163)			136				03
SEP 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	09/13/2024			319.15		(1,227)		(915)		(728)			311				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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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 Year-end (b)
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	09/27/2024		373.13		(4,152)		(3,141)		(12,518)			1,012				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	09/13/2024		322.05		(728)		(543)		(388)			185				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	09/27/2024		380.44		(14,143)		(10,696)		(47,490)			3,447				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	09/18/2024		323.34		(959)		(719)		(508)			240				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	09/20/2024		319.53		(1,456)		(1,094)		(865)			362				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/04/2023	09/27/2024		391.72		(1,865)		(1,411)		(7,261)			455				03
SEP 24 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMUWSPFU8MPRO8K5P83	10/04/2023	09/20/2024		250.6						(1,997)							03
Index	Index		Index																			
OCT 24 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMUWSPFU8MPRO8K5P83	10/04/2023	10/03/2024		247.07						(4,309)							03
Index	Index		Index																			
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/10/2023	10/07/2024		380.61		(4,004)		(3,106)		(7,822)			898				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/10/2023	10/07/2024		385.1		(3,166)		(2,456)		(6,277)			710				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/10/2023	10/07/2024		389.07		(2,805)		(2,176)		(5,664)			629				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/10/2023	10/08/2024		376.02		(10,805)		(8,388)		(20,582)			2,418				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/10/2023	10/08/2024		381.08		(4,352)		(3,378)		(8,519)			974				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/10/2023	10/08/2024		388.12		(5,644)		(4,381)		(11,332)			1,263				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/10/2023	10/08/2024		393.76		(3,436)		(2,667)		(6,789)			769				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/10/2023	10/09/2024		376.89		(8,620)		(6,697)		(16,479)			1,924				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/10/2023	10/09/2024		381.09		(6,913)		(5,370)		(13,466)			1,543				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/10/2023	10/09/2024		386.46		(2,093)		(1,626)		(4,143)			467				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/10/2023	10/09/2024		389.88		(3,212)		(2,495)		(6,437)			717				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/10/2023	10/09/2024		395.11		(1,752)		(1,361)		(3,470)			391				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/10/2023	10/04/2024		373.35		(10,189)		(7,884)		(19,102)			2,305				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/10/2023	10/04/2024		376.6		(26,945)		(20,848)		(51,628)			6,096				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/10/2023	10/04/2024		381.19		(4,402)		(3,406)		(8,599)			996				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/10/2023	10/04/2024		386.43		(5,115)		(3,958)		(10,181)			1,157				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/10/2023	10/04/2024		391.99		(6,602)		(5,108)		(13,348)			1,494				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	10/10/2023	10/07/2024		376.27		(5,863)		(4,548)		(11,160)			1,316				03
OCT 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Life		Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	10/18/2023	10/15/2024		4,591.77						(4,494,438)							03
OCT 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Life		Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	10/18/2023	10/15/2024		4,656.69						(5,707,704)							03

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OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	10/18/2023	10/15/2024		4,695.64						(167,242)							03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	10/18/2023	10/15/2024		4,721.61						(556,975)							03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	10/18/2023	10/15/2024		4,738.92						(369,632)							03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	10/18/2023	10/15/2024		4,760.56						(494,976)							03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	10/18/2023	10/15/2024		4,868.75						(47,270)							03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	10/18/2023	10/15/2024		4,879.57						(238,766)							03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	10/18/2023	10/15/2024		4,645.87						(236,517)							03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/18/2024		4,725.76		(375,061)		(303,174)		(753,121)			71,887				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/02/2024		4,486.32		(192,974)		(154,267)		(364,451)			38,707				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/03/2024		4,605.36		(161,024)		(128,819)		(399,682)			32,205				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/04/2024		4,455.69		(242,385)		(194,048)		(465,012)			48,337				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/04/2024		4,657.71		(290,539)		(232,599)		(612,562)			57,940				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/07/2024		4,673.62		(99,198)		(79,586)		(207,097)			19,612				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/08/2024		4,508.28		(146,198)		(117,376)		(263,990)			28,822				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/09/2024		4,512.21		(201,681)		(162,034)		(340,549)			39,647				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/10/2024		4,586.11		(252,339)		(202,875)		(428,313)			49,464				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/10/2024		4,743.2		(127,656)		(102,632)		(211,282)			25,023				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/11/2024		4,530.68		(245,689)		(197,665)		(405,050)			48,024				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/11/2024		4,748.66		(332,223)		(267,284)		(567,656)			64,939				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/11/2024		4,805.17		(108,841)		(87,566)		(176,162)			21,275				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/14/2024		4,709.61		(130,463)		(105,177)		(254,118)			25,286				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/15/2024		4,522.72		(195,805)		(157,960)		(342,870)			37,845				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/16/2024		4,570.62		(157,028)		(126,763)		(254,313)			30,265				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/17/2024		4,550.42		(207,680)		(167,764)		(331,912)			39,916				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/17/2024		4,769.01		(208,684)		(168,575)		(337,072)			40,109				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/18/2024		4,502.68		(262,915)		(212,523)		(497,320)			50,392				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/15/2024			395.77		(532)		(429)		(2,578)			103				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/16/2024			380.9		(7,153)		(5,775)		(28,010)			1,379				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/16/2024			389.32		(1,350)		(1,090)		(5,990)			260				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/16/2024			395.89		(1,227)		(991)		(5,900)			237				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/17/2024			381.42		(3,970)		(3,207)		(15,510)			763				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/17/2024			390.07		(2,227)		(1,799)		(10,317)			428				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/17/2024			395.55		(711)		(574)		(3,591)			137				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/18/2024			375.85		(9,912)		(8,012)		(34,754)			1,900				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/18/2024			387.15		(2,636)		(2,130)		(11,440)			505				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/18/2024			393.49		(1,939)		(1,567)		(9,304)			372				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/10/2024			382.02		(2,137)		(1,718)		(8,587)			419				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/10/2024			391.85		(1,598)		(1,285)		(7,827)			313				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/10/2024			397.3		(410)		(330)		(2,163)			80				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/11/2024			379.25		(8,752)		(7,041)		(33,154)			1,711				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/11/2024			383.56		(2,647)		(2,129)		(10,998)			517				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/11/2024			390.89		(1,427)		(1,148)		(6,691)			279				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/11/2024			396.53		(1,619)		(1,303)		(8,448)			316				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/14/2024			384.69		(3,346)		(2,697)		(13,946)			649				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/14/2024			391.22		(1,710)		(1,379)		(7,855)			331				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/15/2024			377.93		(4,345)		(3,505)		(16,042)			840				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/15/2024			389.35		(2,879)		(2,323)		(13,172)			557				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/18/2024			374.11		(6,362)		(5,229)		(28,244)			1,132				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/21/2024			375.56		(5,695)		(4,690)		(26,120)			1,005				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/21/2024			382		(2,445)		(2,013)		(13,348)			431				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/21/2024			386.04		(2,900)		(2,388)		(17,411)			512				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/21/2024			390.07		(1,247)		(1,027)		(7,988)			220				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/22/2024			377.3		(4,314)		(3,555)		(20,775)			759				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/22/2024			385.78		(1,591)		(1,311)		(9,512)			280				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/22/2024			388		(1,428)		(1,177)		(8,914)			251				03

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OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/22/2024			391.32		(1,434)		(1,182)		(9,738)			252				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/23/2024			373.44		(6,329)		(5,219)		(27,253)			1,111				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/23/2024			380.4		(3,205)		(2,643)		(16,504)			562				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/23/2024			389.68		(1,797)		(1,482)		(11,475)			315				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/24/2024			380.65		(4,047)		(3,339)		(21,169)			708				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/24/2024			385.32		(2,473)		(2,040)		(14,614)			433				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/24/2024			391.18		(1,858)		(1,533)		(12,100)			325				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/25/2024			378.21		(4,077)		(3,366)		(19,773)			712				03
OCT 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/25/2024			384.85		(2,675)		(2,208)		(15,174)			467				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/25/2024			389.91		(1,085)		(896)		(7,227)			189				03
OCT 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse International																		
OCT 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		NA	4PQUHN3JPFGFNF3BB653	10/30/2023	10/08/2024			665.56													
OCT 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		NA	4PQUHN3JPFGFNF3BB653	10/30/2023	10/17/2024			679.25													
OCT 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		NA	4PQUHN3JPFGFNF3BB653	10/30/2023	10/29/2024			675.99													
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/29/2024			383.07		(3,575)		(3,015)		(12,626)			559				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/29/2024			387.48		(1,751)		(1,477)		(6,729)			274				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/29/2024			388.88		(3,247)		(2,739)		(12,716)			508				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/30/2024			370.49		(13,915)		(11,745)		(38,595)			2,171				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/30/2024			375.18		(9,775)		(8,250)		(29,701)			1,525				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/30/2024			382.83		(5,594)		(4,721)		(19,403)			873				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/30/2024			388.56		(5,295)		(4,469)		(20,328)			826				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/31/2024			378.98		(6,381)		(5,388)		(20,722)			993				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/31/2024			384.34		(4,120)		(3,479)		(14,747)			641				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/31/2024			388.72		(2,071)		(1,749)		(8,082)			322				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	11/01/2024			378.12		(6,552)		(5,535)		(20,982)			1,016				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	11/01/2024			385.31		(7,180)		(6,066)		(26,146)			1,114				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	11/01/2024			390.33		(1,836)		(1,551)		(7,348)			285				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/25/2024			370.75		(14,841)		(12,493)		(41,638)			2,348				03

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OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/02/2023	10/25/2024		374.59		(11,611)		(9,774)		(35,225)			1,837				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/02/2023	10/25/2024		387.03		(5,433)		(4,574)		(20,448)			.860				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/02/2023	10/28/2024		375.36		(9,733)		(8,206)		(29,797)			1,527				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/02/2023	10/28/2024		383.89		(5,952)		(5,018)		(21,286)			.934				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/02/2023	10/29/2024		372.75		(10,737)		(9,058)		(31,095)			1,680				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/02/2023	10/29/2024		379.22		(3,720)		(3,138)		(12,234)			.582				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/07/2024		389.02		(4,221)		(3,616)		(15,152)			.605				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/07/2024		393.84		(1,801)		(1,543)		(7,033)			.258				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/01/2024		375.68		(4,682)		(4,000)		(13,371)			.682				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/01/2024		379.99		(2,655)		(2,268)		(8,221)			.387				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/01/2024		383.55		(2,053)		(1,754)		(6,793)			.299				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/01/2024		391.28		(814)		(695)		(3,040)			.119				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/01/2024		393.82		(993)		(849)		(3,948)			.145				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/04/2024		377.14		(4,131)		(3,534)		(12,065)			.597				03
OCT 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/08/2023	10/11/2024		317.14		(1,948)		(1,647)		(1,599)			.302				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/04/2024		383.17		(2,361)		(2,020)		(7,626)			.341				03
OCT 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/08/2023	10/24/2024		326.02		(488)		(415)		(362)			.73				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/04/2024		388.18		(1,175)		(1,005)		(4,102)			.170				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/07/2024		324.36		(1,122)		(961)		(838)			.161				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/04/2024		389.83		(2,645)		(2,263)		(9,629)			.382				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/05/2024		380.78		(2,473)		(2,117)		(7,676)			.356				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/05/2024		386.47		(1,487)		(1,273)		(5,097)			.214				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/05/2024		389.65		(2,048)		(1,753)		(7,414)			.295				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/05/2024		394.23		(1,424)		(1,219)		(5,531)			.205				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/06/2024		376.88		(3,814)		(3,266)		(11,036)			.548				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/06/2024		382.17		(2,198)		(1,882)		(6,984)			.316				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/06/2024		386.77		(1,319)		(1,129)		(4,492)			.189				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/06/2024		389.91		(1,528)		(1,308)		(5,568)			.219				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/06/2024		394.52		(1,135)		(972)		(4,525)			.163				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/07/2024		383.5		(2,014)		(1,725)		(6,546)			288				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/08/2023	11/07/2024		385.41		(2,142)		(1,835)		(7,211)			307				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWSPU8MPRO8K5P83	11/08/2023	10/18/2024		248.33						(3,469)							03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWSPU8MPRO8K5P83	11/08/2023	11/06/2024		246.24						(5,666)							03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/18/2024		4,603.76		(149,492)		(128,325)		(289,071)			21,167				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/21/2024		4,543.25		(173,530)		(149,175)		(320,440)			24,355				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/22/2024		4,462.47		(270,845)		(232,943)		(473,867)			37,903				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/23/2024		4,424.2		(247,672)		(213,113)		(423,338)			34,559				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/24/2024		4,613.31		(352,456)		(303,419)		(676,698)			49,037				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/25/2024		4,331.33		(403,569)		(347,582)		(654,961)			55,986				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/25/2024		4,523.44		(528,361)		(455,063)		(949,473)			73,299				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/28/2024		4,452.89		(238,349)		(205,567)		(410,415)			32,782				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/30/2024		4,316.89		(322,966)		(278,800)		(518,931)			44,166				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/31/2024		4,415.34		(439,252)		(379,354)		(735,642)			59,898				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/31/2024		4,566.53		(274,784)		(237,313)		(502,354)			37,470				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	11/01/2024		4,534.33		(236,156)		(204,044)		(421,636)			32,112				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	11/01/2024		4,660.59		(253,397)		(218,941)		(494,732)			34,456				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	11/01/2024		4,800.21		(148,839)		(128,600)		(327,365)			20,239				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	11/04/2024		4,798.48		(61,031)		(52,802)		(133,860)			8,229				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	11/05/2024		4,507.97		(178,047)		(154,108)		(312,523)			23,939				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	11/06/2024		4,562.82		(175,336)		(151,827)		(317,796)			23,509				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	11/07/2024		4,759.06		(174,396)		(151,078)		(363,457)			23,318				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	11/08/2024		4,557.45		(202,783)		(175,745)		(363,930)			27,038				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	11/08/2024		4,848.97		(326,248)		(282,748)		(738,545)			43,500				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/08/2024		386.02		(2,163)		(1,885)		(5,095)			278				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/08/2024		388.76		(5,282)		(4,603)		(12,707)			679				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/08/2024		392.79		(1,565)		(1,364)		(3,957)			201				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/14/2023	11/08/2024			394		(1,287)		(1,122)		(3,309)			165				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/14/2023	11/11/2024			376.48		(5,533)		(4,828)		(11,557)			705				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/14/2023	11/11/2024			381.52		(3,767)		(3,287)		(8,331)			480				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/14/2023	11/11/2024			387.09		(2,058)		(1,796)		(4,851)			262				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/14/2023	11/11/2024			389.32		(4,177)		(3,645)		(10,143)			532				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/14/2023	11/12/2024			372.93		(8,114)		(7,083)		(16,251)			1,031				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/14/2023	11/12/2024			380.45		(4,621)		(4,034)		(10,084)			587				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/14/2023	11/12/2024			384.17		(2,950)		(2,575)		(6,704)			375				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/14/2023	11/12/2024			387.73		(7,044)		(6,149)		(16,825)			895				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/14/2023	11/12/2024			390.5		(2,130)		(1,860)		(5,159)			271				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/14/2023	11/12/2024			393.22		(1,652)		(1,442)		(4,190)			210				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/14/2023	11/13/2024			375.32		(5,733)		(5,006)		(11,819)			726				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/14/2023	11/13/2024			382.23		(6,631)		(5,791)		(14,765)			840				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/14/2023	11/13/2024			384.67		(3,690)		(3,222)		(8,459)			468				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/14/2023	11/13/2024			388.81		(4,213)		(3,679)		(10,138)			534				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/14/2023	11/13/2024			393.14		(2,284)		(1,995)		(5,709)			289				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/14/2023	11/08/2024			372.97		(7,274)		(6,339)		(14,627)			935				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/14/2023	11/08/2024			375.93		(6,005)		(5,233)		(12,539)			772				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/14/2023	11/08/2024			380.1		(7,567)		(6,594)		(16,602)			972				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/14/2023	11/08/2024			382.37		(9,266)		(8,076)		(20,924)			1,191				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity /	Wells Fargo																		
NOV 24 IUL Call Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024			4,777.56						(3,310,437)							03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity /	Wells Fargo																		
NOV 24 IUL Call Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024			4,845.1						(4,005,418)							03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity /	Wells Fargo																		
NOV 24 IUL Call Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024			4,885.62						(137,604)							03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity /	Wells Fargo																		
NOV 24 IUL Call Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024			4,912.64						(373,969)							03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity /	Wells Fargo																		
NOV 24 IUL Call Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024			4,930.65						(307,912)							03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity /	Wells Fargo																		
NOV 24 IUL Call Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024			4,953.17						(485,217)							03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity /	Wells Fargo																		
NOV 24 IUL Call Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024			5,065.74						(43,609)							03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity /	Wells Fargo																		
NOV 24 IUL Call Spread	Index		Index	KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024			5,077						(167,158)							03

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NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/17/2023	11/15/2024			4,833.84						(141,451)							03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/20/2024			381.53		(5,311)		(4,793)		(10,778)				518			03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/20/2024			387.95		(6,350)		(5,731)		(13,849)				619			03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/20/2024			392.88		(1,895)		(1,710)		(4,322)				185			03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/20/2024			397.35		(2,194)		(1,980)		(5,135)				214			03
NOV 24 JPUSCYL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/21/2024			200.67		(1,633)		(1,474)		(4,056)				159			03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/21/2024			387.44		(5,688)		(5,135)		(12,254)				553			03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/21/2024			390.76		(2,873)		(2,594)		(6,399)				279			03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/21/2024			394.76		(4,064)		(3,669)		(9,388)				395			03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/21/2024			399.24		(1,742)		(1,573)		(4,134)				169			03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/14/2024			385.73		(6,542)		(5,893)		(14,040)				649			03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/14/2024			391.34		(1,700)		(1,532)		(3,878)				169			03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/14/2024			394.11		(1,296)		(1,168)		(3,006)				129			03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/14/2024			396.98		(1,641)		(1,479)		(3,861)				163			03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/15/2024			380.6		(8,283)		(7,464)		(16,694)				819			03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/15/2024			385.86		(6,414)		(5,780)		(13,645)				634			03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/15/2024			387.61		(11,294)		(10,178)		(24,619)				1,117			03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/15/2024			391.49		(2,661)		(2,398)		(6,002)				263			03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/15/2024			397.02		(3,914)		(3,527)		(9,222)				387			03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/18/2024			383.16		(6,104)		(5,505)		(12,680)				598			03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/18/2024			389.14		(2,482)		(2,239)		(5,433)				243			03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/18/2024			393.03		(4,473)		(4,035)		(10,177)				439			03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/19/2024			384.36		(5,975)		(5,391)		(12,504)				584			03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/19/2024			393.14		(2,246)		(2,026)		(5,075)				220			03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/22/2023	11/19/2024			397.36		(2,232)		(2,013)		(5,409)				218			03
NOV 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	11/22/2023	11/21/2024			372.93						(1,721)							03
NOV 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/29/2023	11/05/2024			660.38													03
NOV 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/29/2023	11/13/2024			681.03													03

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NOV 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/29/2023	11/27/2024			689.26													03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/21/2024			4,822.93		(148,584)		(137,971)		(211,094)			10,613				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/21/2024			5,028.77		(128,268)		(119,106)		(201,946)			9,162				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/22/2024			4,758.73		(212,482)		(197,348)		(293,345)			15,134				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/22/2024			5,042.24		(206,242)		(191,552)		(326,499)			14,690				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/25/2024			5,048.59		(95,501)		(88,756)		(151,931)			6,744				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/27/2024			4,760.74		(290,322)		(269,934)		(398,883)			20,388				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/27/2024			4,954.31		(182,639)		(169,813)		(274,416)			12,826				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/27/2024			5,050.79		(100,434)		(93,381)		(158,240)			7,053				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/29/2024			4,830.96		(195,411)		(181,765)		(276,725)			13,646				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/29/2024			5,034.42		(179,421)		(166,892)		(280,426)			12,529				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/29/2024			5,073.89		(96,191)		(89,473)		(153,152)			6,717				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/29/2024			5,098.47		(105,518)		(98,149)		(169,846)			7,369				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	12/02/2024			4,983.05		(63,665)		(59,256)		(97,351)			4,409				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	12/03/2024			4,943.43		(102,612)		(95,525)		(153,593)			7,086				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	12/04/2024			4,832.5		(283,202)		(263,698)		(401,584)			19,504				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/08/2024			4,738.75		(147,595)		(136,646)		(203,231)			10,949				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/11/2024			4,895.06		(148,217)		(137,318)		(220,114)			10,898				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/13/2024			4,614.22		(338,377)		(313,642)		(447,385)			24,735				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/14/2024			4,834.31		(135,433)		(125,562)		(193,565)			9,871				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/14/2024			4,988.17		(108,386)		(100,486)		(167,434)			7,900				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/15/2024			4,724.27		(312,183)		(289,495)		(426,154)			22,688				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/15/2024			4,966.54		(211,781)		(196,390)		(323,636)			15,391				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/15/2024			5,010.55		(209,309)		(194,097)		(327,156)			15,211				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/18/2024			4,978.04		(72,717)		(67,478)		(112,329)			5,239				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/20/2024			4,887.2		(144,165)		(133,838)		(211,886)			10,373				03

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NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	11/22/2024			386.89		(8,116)		(7,538)		(13,091)			578				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	11/22/2024			394.31		(4,477)		(4,158)		(7,522)			319				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	11/22/2024			398.58		(1,761)		(1,636)		(3,092)			125				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	11/25/2024			384.69		(8,875)		(8,249)		(14,118)			627				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	11/25/2024			392.69		(9,403)		(8,739)		(15,883)			664				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	11/26/2024			390.98		(5,969)		(5,548)		(9,929)			420				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	11/26/2024			395.73		(2,573)		(2,392)		(4,412)			181				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	11/27/2024			386.77		(9,284)		(8,632)		(15,029)			652				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	11/27/2024			389.74		(5,233)		(4,865)		(8,607)			367				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	11/27/2024			393.44		(5,391)		(5,012)		(9,105)			379				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	11/27/2024			395.71		(7,419)		(6,898)		(12,517)			521				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	11/27/2024			399.55		(4,404)		(4,095)		(7,663)			309				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	11/29/2024			385.28		(6,543)		(6,086)		(10,437)			457				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	11/29/2024			391.26		(6,233)		(5,798)		(10,356)			435				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	11/29/2024			396.34		(2,779)		(2,585)		(4,756)			194				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	11/29/2024			401.83		(2,077)		(1,932)		(3,607)			145				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	12/02/2024			388.07		(5,255)		(4,891)		(8,474)			364				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	12/02/2024			395.39		(5,313)		(4,945)		(8,925)			368				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	12/03/2024			389.07		(6,316)		(5,880)		(10,279)			436				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	12/03/2024			395.07		(3,801)		(3,538)		(6,370)			263				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	12/03/2024			402.61		(1,286)		(1,197)		(2,321)			89				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	12/04/2024			389.16		(4,721)		(4,396)		(7,731)			325				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	12/04/2024			393.9		(3,804)		(3,542)		(6,339)			262				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	12/04/2024			399.63		(2,192)		(2,041)		(3,813)			151				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	11/22/2024			380.93		(9,843)		(9,142)		(15,341)			701				03
DEC 24 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Index		NA	ROMUJVSFPUBM8P8K5P83	12/05/2023	12/04/2024			254.39				(2,934)									03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/10/2024			385.14		(3,383)		(3,215)		(5,852)			168				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/10/2024			389.95		(3,275)		(3,112)		(5,940)			163				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/10/2024			393.7		(4,942)		(4,696)		(9,186)			246				03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/10/2024			400.07		(941)		(894)		(1,897)			47				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/10/2024			400.99		(628)		(597)		(1,245)			31				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/11/2024			385.69		(3,159)		(3,002)		(5,512)			157				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/11/2024			388.83		(2,265)		(2,153)		(4,078)			112				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/11/2024			391.36		(2,108)		(2,003)		(3,884)			105				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/11/2024			393.84		(1,616)		(1,535)		(3,033)			80				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/11/2024			398.81		(1,837)		(1,746)		(3,548)			91				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	11/15/2024			324.47		(328)		(311)		(518)			18				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	11/15/2024			325.83		(277)		(262)		(433)			15				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	11/22/2024			325.17		(454)		(430)		(754)			24				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	11/29/2024			325.75		(424)		(402)		(680)			22				03
DEC 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/05/2024			324.21		(491)		(466)		(799)			25				03
DEC 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/09/2024			323.16		(766)		(728)		(1,215)			38				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/05/2024			386.9		(3,137)		(2,979)		(5,564)			158				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/05/2024			390.75		(3,905)		(3,708)		(7,131)			197				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/05/2024			394.56		(4,040)		(3,836)		(7,729)			204				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/06/2024			381.88		(4,447)		(4,223)		(7,516)			224				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/06/2024			386.73		(2,581)		(2,451)		(4,581)			130				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/06/2024			388.81		(2,926)		(2,779)		(5,295)			147				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/06/2024			390.84		(8,513)		(8,085)		(15,700)			428				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/06/2024			394.66		(4,162)		(3,952)		(7,918)			209				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/06/2024			399.44		(1,208)		(1,147)		(2,351)			61				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/06/2024			401.77		(1,938)		(1,840)		(3,963)			97				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/09/2024			384.89		(3,393)		(3,224)		(5,893)			169				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/09/2024			387.79		(2,514)		(2,388)		(4,456)			125				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/09/2024			392.53		(1,495)		(1,421)		(2,800)			75				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/09/2024			393.7		(8,216)		(7,807)		(15,501)			410				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA																		
				B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024			5,007.06						(2,544,823)							03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
DEC 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024		5,077.85						(2,541,926)							03
DEC 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024		5,120.32						(53,180)							03
DEC 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024		5,148.64						(224,399)							03
DEC 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024		5,167.51						(162,041)							03
DEC 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024		5,191.11						(352,583)							03
DEC 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024		5,309.09						(25,212)							03
DEC 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024		5,320.89						(101,649)							03
DEC 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024		5,066.05						(105,803)							03
DEC 24 JPUSCYQL Call Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/19/2024		205.42		(523)		(514)		(1,516)			9				03
DEC 24 JPMorgan MOZA1C2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/12/2024		388.19		(8,807)		(8,657)		(9,096)			150				03
DEC 24 JPMorgan MOZA1C2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/12/2024		394.14		(8,940)		(8,788)		(9,280)			152				03
DEC 24 JPMorgan MOZA1C2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/12/2024		400.54		(3,200)		(3,146)		(3,309)			55				03
DEC 24 JPMorgan MOZA1C2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/13/2024		387.01		(9,188)		(9,032)		(9,488)			156				03
DEC 24 JPMorgan MOZA1C2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/13/2024		393.8		(6,292)		(6,185)		(6,510)			107				03
DEC 24 JPMorgan MOZA1C2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/13/2024		396.52		(4,468)		(4,392)		(4,589)			76				03
DEC 24 JPMorgan MOZA1C2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/13/2024		403.16		(1,266)		(1,244)		(1,292)			22				03
DEC 24 JPMorgan MOZA1C2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/13/2024		404.47		(1,905)		(1,873)		(1,961)			32				03
DEC 24 JPMorgan MOZA1C2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/16/2024		391.3		(6,979)		(6,861)		(7,214)			118				03
DEC 24 JPMorgan MOZA1C2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/16/2024		397.77		(8,028)		(7,893)		(8,254)			135				03
DEC 24 JPMorgan MOZA1C2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/17/2024		389.58		(7,444)		(7,319)		(7,705)			125				03
DEC 24 JPMorgan MOZA1C2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/17/2024		397.79		(6,614)		(6,503)		(6,824)			111				03
DEC 24 JPMorgan MOZA1C2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/17/2024		403.08		(1,631)		(1,603)		(1,678)			27				03
DEC 24 JPMorgan MOZA1C2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/17/2024		405.15		(1,389)		(1,365)		(1,406)			23				03
DEC 24 JPMorgan MOZA1C2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/18/2024		388.08		(8,001)		(7,867)		(8,287)			134				03
DEC 24 JPMorgan MOZA1C2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/18/2024		394.52		(5,468)		(5,376)		(5,618)			92				03
DEC 24 JPMorgan MOZA1C2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/18/2024		398.21		(9,404)		(9,246)		(9,625)			158				03
DEC 24 JPMorgan MOZA1C2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/19/2024		392.49		(8,112)		(7,977)		(8,355)			136				03
DEC 24 JPMorgan MOZA1C2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/19/2024		399		(6,113)		(6,011)		(6,288)			102				03

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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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DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/19/2024		404.43		(1,499)		(1,474)		(1,564)				25			03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/19/2024		407.22		(1,502)		(1,477)		(1,546)				25			03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/20/2024		394.88		(5,867)		(5,769)		(6,066)				98			03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/20/2024		399.68		(5,304)		(5,216)		(5,485)				88			03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/20/2024		406.71		(1,227)		(1,207)		(1,235)				20			03
DEC 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Annuit		Index	Intern	4PQUHN3JPFGFNF3BB653	12/21/2023	12/04/2024		687.75													03
DEC 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Annuit		Index	Intern	4PQUHN3JPFGFNF3BB653	12/21/2023	12/11/2024		712.55													03
DEC 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Annuit		Index	Intern	4PQUHN3JPFGFNF3BB653	12/21/2023	12/20/2024		712.57													03
DEC 24 ABGAVL Index	VAGLB: Fixed Indexed	N/A	Equity /	Credit Suisse																		
Call Sprea	Annuit		Index	International	E58DKGMJYYJJLNC3868	12/21/2023	12/20/2024		378.28						(1,283)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024		393.84		(3,186)		(3,186)		(2,797)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024		397.37		(3,721)		(3,721)		(3,227)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024		401.08		(4,925)		(4,925)		(4,249)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024		406.85		(740)		(740)		(626)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024		408.44		(1,834)		(1,834)		(1,557)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/27/2024		395.5		(4,325)		(4,325)		(3,802)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/27/2024		398.39		(4,569)		(4,569)		(3,957)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/27/2024		402.12		(3,881)		(3,881)		(3,367)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/27/2024		405.94		(1,139)		(1,139)		(978)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/27/2024		409.56		(1,217)		(1,217)		(1,045)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/20/2024		386.59		(5,980)		(5,980)		(5,350)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/20/2024		396.41		(4,459)		(4,459)		(3,867)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/20/2024		404.72		(873)		(873)		(752)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/23/2024		391.22		(3,612)		(3,612)		(3,194)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/23/2024		394.21		(3,354)		(3,354)		(2,948)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/23/2024		397.82		(2,315)		(2,315)		(2,005)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/23/2024		400.44		(10,883)		(10,883)		(9,388)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/23/2024		407.79		(808)		(808)		(695)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/24/2024		394.46		(5,264)		(5,264)		(4,613)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/24/2024		399.99		(1,969)		(1,969)		(1,708)							03

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	12/24/2024			400.44		(3,535)		(3,535)		(3,068)							03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	12/24/2024			406.72		(712)		(712)		(602)							03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	12/26/2024			393.12		(3,392)		(3,340)		(2,953)							03
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										(8,641,871)	(24,297,326)		(14,612,137)	XXX	(234,217,996)			13,827,463			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(8,641,871)	(24,297,326)		(14,612,137)	XXX	(234,217,996)			13,827,463			XXX	XXX
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										(8,641,871)	(24,297,326)		(14,612,137)	XXX	(234,217,996)			13,827,463			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										(8,641,871)	(24,297,326)		(14,612,137)	XXX	(234,217,996)			13,827,463			XXX	XXX
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Merrill Lynch Capital Services ..	12/04/2014	02/03/2024		43,347,500	3.78 USD (1.97 EUR)			880,985	4,711,000		4,655,520		(1,169,000)			66,150		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	02/26/2015	04/29/2025		30,800,000	3.41 USD (2.84 GBP)			344,197	5,338,000		5,416,793		(1,296,000)			177,519		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	06/04/2015	06/25/2025		12,400,300	4.41 USD (2.62 EUR)			229,142	257,400		278,547		(367,400)			75,554		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	06/04/2015	06/25/2027		12,400,300	4.52 USD (2.77 EUR)			225,234	257,400		318,396		(367,400)			115,744		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	JPMorgan Chase Bank NA	06/25/2015	09/23/2025		15,750,000	3.89 USD (3.43 GBP)			186,484	3,019,000		3,073,223		(648,000)			103,625		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	JPMorgan Chase Bank NA	01/28/2016	04/27/2026		28,784,000	3.37 USD (2.93 GBP)			242,538	3,322,000		3,444,221		(1,296,000)			219,368		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	03/08/2016	06/06/2026		48,178,000	3.66 USD (3.05 GBP)			460,687	4,892,600		5,321,823		(2,203,200)			375,733		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	07/21/2016	09/14/2031		17,141,800	3.46 USD (2.54 GBP)			181,491	591,500		1,204,503		(842,400)			237,981		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	08/12/2016	11/14/2026		29,831,000	3.39 USD (2.28 GBP)			349,705	549,700		1,277,972		(1,490,400)			252,859		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	11/01/2016	02/20/2027		10,994,400	3.22 USD (2.52 GBP)			67,193	(463,500)		(284,988)		(583,200)			97,449		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	03/09/2017	03/15/2027		15,672,616	3.81 USD (0.49 JPY)			553,961	2,910,280		2,610,701		965,546			140,300		100 / QL

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWV1PCS8A4S074	03/09/2017	03/15/2029	15,672,616	3.91 USD (0.58 JPY)			559,271	2,910,280		2,631,457		965,546			178,836		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32WIEFA76	05/02/2017	05/11/2027	29,946,524	3.36 USD (0.3 JPY)			935,073	6,123,495		5,301,546		1,802,352			274,532		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32WIEFA76	05/24/2017	08/17/2027	3,355,500	3.75 USD (1.77 EUR)			67,844	43,800		88,337		(100,200)			31,966		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32WIEFA76	05/24/2017	08/17/2027	32,436,500	3.75 USD (1.77 EUR)			655,822	423,400		853,926		(968,600)			309,005		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUWSPU8MPR08K5P83	06/02/2017	06/26/2029	45,052,000	3.99 USD (2.8 GBP)			536,775	493,500		2,391,923		(2,268,000)			527,821		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)			728,859	561,100		1,087,656		(1,035,400)			334,708		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)			500,243	1,438,000		1,729,085		(668,000)			225,793		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32WIEFA76	10/18/2017	12/31/2042	19,059,761	4.42 USD (3.12 GBP)			293,545	608,707		2,194,704		(985,070)			415,548		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32WIEFA76	10/18/2017	12/31/2042	13,525,312	4.42 USD (3.12 GBP)			208,307	431,954		1,557,420		(699,032)			294,884		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)			834,738	5,188,750		7,158,139		(2,268,000)			516,529		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWV1PCS8A4S074	01/25/2018	03/14/2033	14,294,000	4.45 USD (3.02 GBP)			259,019	1,563,000		2,729,975		(648,000)			216,876		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWV1PCS8A4S074	01/25/2018	03/14/2033	11,435,200	4.45 USD (3.02 GBP)			207,215	1,250,400		2,183,980		(518,400)			173,501		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Societe General SA	02RNE81BXP4ROTDBPU41	03/06/2018	03/31/2036	7,803,667	4.69 USD (2.47 EUR)			214,749	856,515		1,191,335		(279,369)			136,606		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Societe General SA	02RNE81BXP4ROTDBPU41	03/06/2018	03/31/2036	11,148,096	4.69 USD (2.47 EUR)			306,784	1,223,593		1,701,907		(399,098)			195,152		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)			(111,399)	842,100		527,366		(453,600)			124,009		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)			156,183	2,313,900		1,905,986		(601,200)			234,401		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWV1PCS8A4S074	06/14/2018	06/29/2030	10,503,900	5.31 USD (2.78 EUR)			283,311	568,800		1,193,457		(300,600)			133,885		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWV1PCS8A4S074	06/14/2018	06/29/2030	10,503,900	5.31 USD (2.78 EUR)			283,311	568,800		1,193,457		(300,600)			133,885		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWV1PCS8A4S074	06/27/2018	09/27/2030	11,844,000	4.19 USD (2.74 GBP)			190,968	386,100		1,137,610		(583,200)			153,803		100 / QL

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWIPCS8A4S074	.06/27/2018	.09/27/2030	11,844,000	4.19 USD (2.74 GBP)			190,968	386,100		1,137,610		(583,200)			153,803		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWIPCS8A4S074	.08/07/2018	.11/07/2028	16,828,500	4.19 USD (2.72 GBP)			261,284	278,200		1,135,184		(842,400)			185,449		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	.10/31/2018	.01/31/2026	12,810,000	4.34 USD (2.68 GBP)			211,356	79,000		463,187		(648,000)			92,544		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	.10/31/2018	.01/31/2029	20,496,000	4.48 USD (2.87 GBP)			326,934	126,400		1,339,512		(1,036,800)			231,215		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWIPCS8A4S074	.11/16/2018	.01/09/2034	23,122,800	4.56 USD (3.01 GBP)			358,943	207,000		2,492,335		(1,166,400)			366,204		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32TWEFA76	.11/26/2018	.12/05/2036	7,932,400	5.64 USD (3.11 EUR)			212,118	205,100		904,760		(233,800)			142,671		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32TWEFA76	.11/26/2018	.12/05/2036	7,948,248	5.64 USD (3.11 EUR)			212,542	205,510		906,568		(234,267)			142,957		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUJSPFUBMPR08K5P83	.02/26/2019	.09/16/2031	10,520,800	4.19 USD (2.94 GBP)			148,561	336,000		950,552		(518,400)			146,113		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUJSPFUBMPR08K5P83	.03/22/2019	.04/05/2033	13,084,800	4.73 USD (2.42 EUR)			306,632	279,560		1,128,371		(387,440)			199,178		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUJSPFUBMPR08K5P83	.03/22/2019	.04/05/2033	13,084,800	4.73 USD (2.42 EUR)			306,632	279,560		1,128,371		(387,440)			199,178		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)			191,757	122,500		459,161		(233,800)			91,368		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)			53,206	35,000		158,632		(66,800)			30,545		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)			212,824	140,000		634,528		(267,200)			122,180		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)			65,529	288,000		797,658		3,000			246,585		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)			43,686	192,000		531,772		2,000			164,390		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32TWEFA76	.08/01/2019	.08/22/2029	14,794,267	2.95 USD (0.28 JPY)			405,917	3,449,968		2,705,807		858,263			175,775		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32TWEFA76	.08/01/2019	.08/22/2029	5,547,850	2.95 USD (0.28 JPY)			152,219	1,293,738		1,014,678		321,849			65,915		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32TWEFA76	.08/01/2019	.08/22/2029	29,588,534	2.95 USD (0.28 JPY)			811,835	6,899,935		5,411,615		1,716,526			351,549		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32TWEFA76	.09/13/2019	.07/16/2029	2,748,800	3.9 USD (3.79 AUD)			2,468	24,000		82,314		400			32,365		100 / QL

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	.09/13/2019	.07/16/2029	.....	8,246,400	.. 3.9 USD (3.79 AUD)	.....	.....	7,404	72,000	.....	246,941	.....	1,200	.....	.....	97,094	.....	100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	.09/13/2019	.07/16/2029	.....	14,087,600	.. 3.9 USD (3.79 AUD)	.....	.....	12,649	123,000	.....	421,857	.....	2,050	.....	.....	165,869	.....	100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	.09/13/2019	.07/16/2029	.....	4,123,200	.. 3.9 USD (3.79 AUD)	.....	.....	3,702	36,000	.....	123,470	.....	600	.....	.....	48,547	.....	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	.....	7,559,321	.. 4.61 USD (2.3 EUR)	.....	.....	180,777	(304,716)	.....	389,058	.....	(244,445)	.....	.....	146,439	.....	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	.....	5,039,548	.. 4.61 USD (2.3 EUR)	.....	.....	120,518	(203,144)	.....	259,372	.....	(162,963)	.....	.....	97,626	.....	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	.....	2,074,614	.. 4.61 USD (2.3 EUR)	.....	.....	49,613	(83,628)	.....	106,775	.....	(67,087)	.....	.....	40,189	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSPU8MPR08K5P83	.10/02/2019	.09/30/2031	.....	6,567,000	.. 3.44 USD (1.38 EUR)	.....	.....	137,229	(56,400)	.....	229,498	.....	(200,400)	.....	.....	91,429	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSPU8MPR08K5P83	.10/02/2019	.09/30/2031	.....	7,661,500	.. 3.44 USD (1.38 EUR)	.....	.....	160,101	(65,800)	.....	267,748	.....	(233,800)	.....	.....	106,667	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSPU8MPR08K5P83	.10/02/2019	.09/30/2031	.....	3,283,500	.. 3.44 USD (1.38 EUR)	.....	.....	68,615	(28,200)	.....	114,749	.....	(100,200)	.....	.....	45,714	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	.02/20/2020	.05/19/2030	.....	9,729,000	.. 3.01 USD (1.1 EUR)	.....	.....	184,860	(206,100)	.....	56,264	.....	(300,600)	.....	.....	122,931	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	.02/20/2020	.05/19/2030	.....	9,729,000	.. 3.01 USD (1.1 EUR)	.....	.....	184,860	(206,100)	.....	56,264	.....	(300,600)	.....	.....	122,931	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSPU8MPR08K5P83	.03/11/2020	.12/31/2038	.....	3,410,807	.. 3.69 USD (2.3 EUR)	.....	.....	54,564	72,577	.....	54,803	.....	(116,264)	.....	.....	66,074	.....	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)	.....	.....	82,289	(191,200)	.....	468,805	.....	(267,200)	.....	.....	106,900	.....	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)	.....	.....	102,862	(239,000)	.....	586,006	.....	(334,000)	.....	.....	133,624	.....	100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	.09/02/2020	.09/25/2032	.....	40,474,398	.. 2.19 USD (0.86 JPY)	.....	.....	626,547	9,986,593	.....	3,705,264	.....	2,306,582	.....	.....	598,367	.....	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)	.....	.....	76,544	689,742	.....	689,500	.....	(959,168)	.....	.....	188,325	.....	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)	.....	.....	25,857	233,030	.....	232,947	.....	(324,000)	.....	.....	63,615	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSPU8MPR08K5P83	.10/01/2020	.10/29/2032	.....	17,021,550	.. 2.76 USD (1.45 EUR)	.....	.....	241,404	1,015,000	.....	855,132	.....	(484,300)	.....	.....	252,981	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSPU8MPR08K5P83	.10/01/2020	.10/29/2032	.....	5,869,500	.. 2.76 USD (1.45 EUR)	.....	.....	83,243	350,000	.....	294,873	.....	(167,000)	.....	.....	87,235	.....	100 / QL

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	10/08/2020	06/30/2042	.....	2,940,836	3.75 USD (4.07 AUD)	.....	.....	(358)	142,544	.....	218,548	.....	(1,991)	.....	.....	63,261	.....	100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	10/08/2020	06/30/2042	.....	25,433,643	3.75 USD (4.07 AUD)	.....	.....	(10,873)	1,232,780	.....	1,890,099	.....	(18,796)	.....	.....	547,113	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6KMZ0031MB27	10/30/2020	01/07/2031	.....	54,980,600	3.07 USD (1.62 EUR)	.....	.....	850,323	3,097,300	.....	2,986,224	.....	(1,569,800)	.....	.....	728,605	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6KMZ0031MB27	10/30/2020	01/07/2031	.....	4,679,200	3.07 USD (1.62 EUR)	.....	.....	72,368	263,600	.....	254,147	.....	(133,600)	.....	.....	62,009	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6KMZ0031MB27	10/22/2020	01/31/2033	.....	19,630,500	4.56 USD (3.99 GBP)	.....	.....	127,609	534,000	.....	792,545	.....	(972,000)	.....	.....	295,977	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6KMZ0031MB27	10/22/2020	01/31/2033	.....	5,234,800	4.56 USD (3.99 GBP)	.....	.....	34,029	142,400	.....	211,345	.....	(259,200)	.....	.....	78,927	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6KMZ0031MB27	10/22/2020	01/31/2033	.....	3,926,100	4.56 USD (3.99 GBP)	.....	.....	25,522	106,800	.....	158,509	.....	(194,400)	.....	.....	59,195	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/12/2021	03/31/2041	.....	1,410,350	3.97 USD (3.13 GBP)	.....	.....	17,047	137,250	.....	196,351	.....	(64,800)	.....	.....	29,297	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/12/2021	03/31/2041	.....	12,693,150	3.97 USD (3.13 GBP)	.....	.....	153,421	1,235,250	.....	1,767,163	.....	(583,200)	.....	.....	263,672	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/12/2021	03/31/2041	.....	7,051,750	3.97 USD (3.13 GBP)	.....	.....	85,234	686,250	.....	981,757	.....	(324,000)	.....	.....	146,484	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/18/2021	09/16/2033	.....	13,859,000	3.5 USD (2.8 GBP)	.....	.....	139,212	1,128,000	.....	1,481,795	.....	(648,000)	.....	.....	216,016	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/18/2021	09/16/2033	.....	5,543,600	3.5 USD (2.8 GBP)	.....	.....	55,685	451,200	.....	592,718	.....	(259,200)	.....	.....	86,406	.....	100 / QL
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	09/20/2021	09/30/2031	.....	13,108,883	3.03 USD (2.45 SEK)	.....	.....	133,674	1,754,723	.....	1,203,138	.....	(386,409)	.....	.....	182,508	.....	100 / QL
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	09/20/2021	09/30/2033	.....	13,108,883	3.21 USD (2.65 SEK)	.....	.....	135,362	1,754,723	.....	1,105,061	.....	(386,409)	.....	.....	204,727	.....	100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	10/27/2021	09/23/2051	.....	25,483,000	4.05 USD (4.93 AUD)	.....	.....	(88,711)	2,322,200	.....	1,665,992	.....	332,670	.....	.....	671,175	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/16/2021	03/31/2043	.....	6,619,848	3.71 USD (2.9 GBP)	.....	.....	69,063	344,548	.....	665,117	.....	(326,730)	.....	.....	145,261	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/16/2021	03/31/2043	.....	33,099,242	3.71 USD (2.9 GBP)	.....	.....	345,317	1,722,738	.....	3,325,585	.....	(1,633,649)	.....	.....	726,305	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/16/2021	03/31/2043	.....	6,619,848	3.71 USD (2.9 GBP)	.....	.....	69,063	344,548	.....	665,117	.....	(326,730)	.....	.....	145,261	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	11/23/2021	02/23/2029	.....	7,884,800	2.84 USD (1.04 EUR)	.....	.....	144,638	157,500	.....	262,733	.....	(233,800)	.....	.....	89,497	.....	100 / QL

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-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	19,229,000	4.32 USD (3.58 GBP)			190,554	1,405,600		2,050,828		(907,200)			305,326		100 / QL
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	7,925,095	4.32 USD (3.58 GBP)			78,535	579,308		845,234		(373,896)			125,838		100 / QL
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	4.32 USD (3.58 GBP)			40,833	301,200		439,463		(194,400)			65,427		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	3.86 USD (3.27 GBP)			144,944	880,500		1,406,385		(972,000)			366,535		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUWSPU8MPR08K5P83	.03/09/2022	.03/31/2034	5,515,000	3.73 USD (2.38 EUR)			77,834	(4,500)		(40,174)		(167,000)			88,304		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUWSPU8MPR08K5P83	.03/09/2022	.03/31/2034	5,515,000	3.73 USD (2.38 EUR)			77,834	(4,500)		(40,174)		(167,000)			88,304		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32TWEFA76	.03/10/2022	.06/08/2037	38,500,000	3.98 USD (2.58 EUR)			593,150	(136,500)		(108,453)		(1,169,000)			705,889		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32TWEFA76	.03/10/2022	.06/08/2037	15,400,000	3.98 USD (2.58 EUR)			237,260	(54,600)		(43,381)		(467,600)			282,356		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32TWEFA76	.03/29/2022	.01/09/2032	11,125,000	4.15 USD (2.53 EUR)			186,675	86,000		198,905		(334,000)			157,627		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32TWEFA76	.03/29/2022	.01/09/2032	22,250,000	4.15 USD (2.53 EUR)			373,349	172,000		397,811		(668,000)			315,255		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	3.88 USD (3.18 GBP)			54,593	219,000		377,478		(324,000)			96,008		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	3.88 USD (3.18 GBP)			32,756	131,400		226,487		(194,400)			57,605		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	3.88 USD (3.18 GBP)			240,210	963,600		1,660,905		(1,425,600)			422,435		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	4.21 USD (2.6 EUR)			120,487	(153,300)		(87,192)		(233,800)			109,668		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	4.21 USD (2.6 EUR)			430,311	(547,500)		(311,398)		(835,000)			391,672		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	4.21 USD (2.6 EUR)			86,062	(109,500)		(62,280)		(167,000)			78,334		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	4.64 USD (3.37 GBP)			371,363	(470,000)		3,621,639		(1,620,000)			693,885		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	4.64 USD (3.37 GBP)			222,818	(282,000)		2,172,983		(972,000)			416,331		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	4.64 USD (3.37 GBP)			297,091	(376,000)		2,897,311		(1,296,000)			555,108		100 / QL

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 Year-end (b)	
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZWZ7FF32TWEFA76	06/15/2022	04/11/2043	24,122,000	5.87 USD (4.77 GBP)			165,586	(1,340,000)		756,656	(1,296,000)				529,729		100 / QL	
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZWZ7FF32TWEFA76	06/15/2022	04/11/2043	24,122,000	5.87 USD (4.77 GBP)			165,586	(1,340,000)		756,656	(1,296,000)				529,729		100 / QL	
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/13/2022	10/30/2027	9,683,000	7.67 USD (6.04 EUR)			80,710	(1,356,000)		(1,583,354)	(334,000)				94,786		100 / QL	
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/13/2022	10/30/2027	9,683,000	7.67 USD (6.04 EUR)			80,710	(1,356,000)		(1,583,354)	(334,000)				94,786		100 / QL	
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZWZ7FF32TWEFA76	10/27/2022	11/09/2037	19,703,000	6.28 USD (6.07 GBP)			(54,530)	(1,939,700)		(2,983,469)	(1,101,600)				366,874		100 / QL	
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	1VUV7VQFKUQGSJ21A208	12/21/2022	01/04/2032	5,292,500	6.54 USD (5.48 EUR)			44,740	(227,000)		(506,288)	(167,000)				74,924		100 / QL	
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	1VUV7VQFKUQGSJ21A208	12/21/2022	01/04/2032	5,292,500	6.54 USD (5.48 EUR)			44,740	(227,000)		(506,288)	(167,000)				74,924		100 / QL	
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	1VUV7VQFKUQGSJ21A208	12/21/2022	01/04/2032	5,292,500	6.54 USD (5.48 EUR)			44,740	(227,000)		(506,288)	(167,000)				74,924		100 / QL	
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	1VUV7VQFKUQGSJ21A208	03/16/2023	06/01/2030	21,140,000	5.63 USD (4.75 EUR)			90,009	(938,000)		(2,000,342)	(938,000)				267,860		100 / QL	
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	1VUV7VQFKUQGSJ21A208	03/16/2023	06/01/2030	10,570,000	5.63 USD (4.75 EUR)			45,005	(469,000)		(1,000,171)	(469,000)				133,930		100 / QL	
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	1VUV7VQFKUQGSJ21A208	04/04/2023	03/31/2038	15,279,809	5.5 USD (5.62 GBP)			(3,646)	(276,149)		(724,871)	(276,149)				288,476		100 / QL	
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUHSFPU8MPRO8K5P83	05/11/2023	06/20/2030	19,656,000	5.07 USD (4.27 EUR)			82,617	(214,200)		(1,153,914)	(214,200)				250,064		100 / QL	
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP517OUK5573	10/19/2023	11/07/2033	14,680,368	6.08 USD (1.4 JPY)			101,073	(918,044)		121,872	(918,044)				230,490		100 / QL	
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/25/2023	02/01/2034	15,873,000	6.78 USD (5 EUR)				(685,500)		29,609	(685,500)				252,175		100 / QL	
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/25/2023	02/01/2034	10,582,000	6.78 USD (5 EUR)				(457,000)		19,733	(457,000)				168,116		100 / QL	
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/25/2023	02/01/2032	15,874,500	6.71 USD (4.91 EUR)				(684,000)		51,005	(684,000)				225,803		100 / QL	
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange														24,812,906	86,506,767	XXX	121,721,806	(55,243,862)			25,917,758	XXX	XXX
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	12/22/2023	01/05/2024	21,778,357	0.0 (UBS Zebra Edge USD Index)				(27,339)		(27,339)				(27,339)	12,745		01	
Total Return Swap: JPMorgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUG0FU57PNE97	12/28/2023	01/05/2024	99,317,298	0.0 (JPM Mozaic II USD Index)											58,121		01	

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	01/05/2024	.....	4,877,517	0.0 (JPM Mozaic USD Index) .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	2,854	.....	01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/28/2023	01/04/2024	.....	29,145,222	0.0 (UBS Zebra Edge USD Index) .....	.....	.....	.....	(6,381)	.....	(6,381)	(6,381)	.....	.....	.....	15,255	.....	01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/28/2023	01/03/2024	.....	7,827,776	0.0 (UBS Zebra Edge II USD Index) .....	.....	.....	.....	558	.....	558	558	.....	.....	.....	3,548	.....	01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/28/2023	01/04/2024	.....	28,653,639	0.0 (UBS Zebra Edge II USD Index) .....	.....	.....	.....	(2,045)	.....	(2,044)	(2,044)	.....	.....	.....	14,998	.....	01
1029999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Total Return										.....	.....	.....	(35,206)	XXX	(35,205)	(7,866)	.....	.....	(27,339)	107,522	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										.....	.....	24,812,906	86,471,561	XXX	121,686,602	(7,866)	(55,243,862)	.....	(27,339)	26,025,279	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										.....	.....	24,812,906	86,506,767	XXX	121,721,806	.....	(55,243,862)	.....	.....	25,917,758	XXX	XXX
1389999999. Total Swaps - Total Return										.....	.....	.....	(35,206)	XXX	(35,205)	(7,866)	.....	.....	(27,339)	107,522	XXX	XXX
1399999999. Total Swaps - Other										.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX	XXX
1409999999. Total Swaps										.....	.....	24,812,906	86,471,561	XXX	121,686,602	(7,866)	(55,243,862)	.....	(27,339)	26,025,279	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										576,162,723	907,502,014	24,812,906	919,689,852	XXX	1,317,527,294	(7,866)	(55,243,862)	(476,591,182)	(27,339)	26,025,279	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										576,162,723	907,502,014	24,812,906	919,689,852	XXX	1,317,527,294	(7,866)	(55,243,862)	(476,591,182)	(27,339)	26,025,279	XXX	XXX

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

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0000		Qualitative Approach for Assessing Hedge Effectiveness

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/16/2020	03/07/2023	03/09/2023	Maturity	38,875	14,812,667	381.03	20,047								(20,047)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/16/2020	03/10/2023	03/14/2023	Maturity	22,852	8,678,096	379.75	12,909								(12,909)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/16/2020	03/15/2023	03/17/2023	Maturity	27,612	10,197,126	369.3	23,775								(23,775)				03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/06/2020	01/03/2023	01/05/2023	Exercise	75,280	21,556,554	286.35	1,299			816,040					(1,299)				03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/06/2020	01/04/2023	01/06/2023	Exercise	38,372	10,992,146	286.46	989			427,468					(989)				03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/06/2020	01/05/2023	01/09/2023	Exercise	40,722	11,588,749	284.58	1,511			540,385					(1,511)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/06/2020	01/03/2023	01/05/2023	Maturity	27,016	10,731,891	397.24	633								(633)				03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2020	01/11/2023	01/13/2023	Exercise	46,241	13,236,015	286.24	4,217			589,572					(4,217)				03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2020	01/12/2023	01/17/2023	Exercise	30,813	8,801,668	285.65	3,166			405,496					(3,166)				03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2020	01/06/2023	01/10/2023	Exercise	46,824	13,350,345	285.12	2,240			620,413					(2,240)				03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2020	01/10/2023	01/12/2023	Exercise	57,289	16,356,548	285.51	4,849			752,776					(4,849)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2020	01/06/2023	01/10/2023	Maturity	32,448	12,857,983	396.27	2,083								(2,083)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2020	01/06/2023	01/10/2023	Maturity	22,229	8,845,086	397.9	1,365								(1,365)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2020	01/06/2023	01/10/2023	Maturity	20,787	8,210,968	395	1,392								(1,392)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2020	01/09/2023	01/11/2023	Maturity	21,074	8,367,667	397.07	2,119								(2,119)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2020	01/10/2023	01/12/2023	Maturity	23,165	9,262,142	399.84	2,410								(2,410)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2020	01/12/2023	01/17/2023	Maturity	2,360	946,434	400.96	290								(290)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2020	01/13/2023	01/18/2023	Maturity	52,969	21,059,984	397.59	7,862								(7,862)				03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/15/2020	01/13/2023	01/18/2023	Exercise	6,371	1,966,123	308.59	725			111,880					(725)				03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/15/2020	01/13/2023	01/18/2023	Exercise	7,131	2,191,680	307.36	853			133,985					(853)				03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/15/2020	01/06/2023	01/10/2023	Exercise	18,655	5,708,913	306.03	984			360,596					(984)				03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/15/2020	01/06/2023	01/10/2023	Exercise	9,327	2,840,726	304.58	521			193,809					(521)				03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/15/2020	01/09/2023	01/11/2023	Exercise	7,891	2,426,074	307.44	628			138,017					(628)				03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2020	01/17/2023	01/19/2023	Exercise	89,938	25,780,066	286.64	12,844			1,067,574					(12,844)				03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2020	01/18/2023	01/20/2023	Exercise	43,016	12,336,083	286.78	6,488			566,088					(6,488)				03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2020	01/19/2023	01/23/2023	Exercise	49,692	14,221,885	286.2	8,125			665,377					(8,125)				03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2020	01/20/2023	01/24/2023	Exercise	53,978	15,501,457	287.18	8,941			703,336					(8,941)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2020	01/13/2023	01/18/2023	Maturity	27,249	10,898,206	399.95	3,761								(3,761)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2020	01/17/2023	01/19/2023	Maturity	20,515	8,201,182	399.77	3,789								(3,789)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2020	01/19/2023	01/23/2023	Maturity	3,708	1,468,066	395.91	864								(864)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2020	01/20/2023	01/24/2023	Maturity	573	232,436	405.81	104								(104)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2020	01/20/2023	01/24/2023	Maturity	46,976	18,771,999	399.61	10,348								(10,348)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2020	01/06/2023	01/10/2023	Maturity	1,092	430,512	394.09	75								(75)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2020	01/13/2023	01/18/2023	Maturity	37,000	14,713,265	397.66	5,475								(5,475)				03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2020	01/26/2023	01/30/2023	Exercise	36,217	10,286,038	284.01	7,207			625,471					(7,207)				03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2020	01/27/2023	01/31/2023	Exercise	26,631	7,500,035	281.63	6,104			510,246					(6,104)				03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2020	01/24/2023	01/26/2023	Exercise	33,557	9,555,794	284.76	5,949			550,341					(5,949)				03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2020	01/25/2023	01/27/2023	Exercise	22,859	6,512,369	284.89	4,204			371,234					(4,204)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2020	01/13/2023	01/18/2023	Maturity	1,390	554,814	399.19	161								(161)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2020	01/20/2023	01/24/2023	Maturity	935	365,978	391.5	218								(218)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2020	01/20/2023	01/24/2023	Maturity	11,723	4,669,307	398.3	2,205								(2,205)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2020	01/23/2023	01/25/2023	Maturity	26,237	10,402,816	396.5	6,043								(6,043)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2020	01/24/2023	01/26/2023	Maturity	19,623	7,748,519	394.86	4,975								(4,975)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2020	01/25/2023	01/27/2023	Maturity	4,145	1,655,837	399.48	946								(946)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2020	01/26/2023	01/30/2023	Maturity	5,585	2,217,966	397.1	1,434								(1,434)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2020	01/27/2023	01/31/2023	Maturity	83,285	32,685,839	392.46	25,710								(25,710)				03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2020	01/30/2023	02/01/2023	Exercise	55,425	15,547,348	280.51	15,613			1,129,013					(15,613)				03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2020	01/31/2023	02/02/2023	Exercise	23,825	6,688,336	280.73	6,877			473,161					(6,877)				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2020	02/01/2023	02/03/2023	Exercise	21,677	6,065,545	279.81	6,714			454,574					(6,714)				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2020	02/02/2023	02/06/2023	Exercise	36,029	10,087,726	279.99	11,434			761,651					(11,434)				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2020	02/03/2023	02/07/2023	Exercise	27,411	7,663,290	279.57	9,121			556,991					(9,121)				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2020	02/06/2023	02/08/2023	Exercise	57,557	16,255,869	282.43	18,534			972,140					(18,534)				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2020	02/07/2023	02/09/2023	Exercise	18,942	5,340,869	281.96	6,392			329,211					(6,392)				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2020	02/08/2023	02/10/2023	Exercise	25,617	7,214,099	281.61	9,004			462,137					(9,004)				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2020	02/09/2023	02/13/2023	Exercise	30,113	8,513,204	282.71	10,379			511,918					(10,379)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2020	01/06/2023	01/10/2023	Maturity	586	229,185	390.86	42								(42)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2020	01/27/2023	01/31/2023	Maturity	2,420	950,720	392.84	848								(848)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2020	01/30/2023	02/01/2023	Maturity	36,176	14,158,575	391.38	14,724								(14,724)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2020	01/31/2023	02/02/2023	Maturity	37,046	14,453,228	390.14	16,168								(16,168)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2020	02/01/2023	02/03/2023	Maturity	6,440	2,494,150	387.27	3,150								(3,150)				03

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FEB 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2020	02/02/2023	02/06/2023	Maturity	7,969	3,079,630	386.46	4,114								(4,114)				03
FEB 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2020	02/03/2023	02/07/2023	Maturity	59,861	23,301,403	389.26	29,440								(29,440)				03
FEB 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2020	02/03/2023	02/07/2023	Maturity	40,310	15,906,978	394.62	16,961								(16,961)				03
FEB 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2020	02/06/2023	02/08/2023	Maturity	41,670	16,493,351	395.81	18,414								(18,414)				03
FEB 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2020	02/07/2023	02/09/2023	Maturity	27,928	11,022,789	394.68	13,118								(13,118)				03
FEB 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2020	02/08/2023	02/10/2023	Maturity	15,966	6,299,716	394.57	7,728								(7,728)				03
FEB 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2020	02/09/2023	02/13/2023	Maturity	17,274	6,765,778	391.68	9,338								(9,338)				03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2020	01/17/2023	01/19/2023	Exercise	13,907	4,314,462	310.23	2,906			216,537					(2,906)				03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2020	02/07/2023	02/09/2023	Exercise	12,609	3,984,810	316.03	4,835			125,333					(4,835)				03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2020	01/20/2023	01/24/2023	Exercise	8,390	2,592,420	309	2,176			129,285					(2,176)				03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2020	01/27/2023	01/31/2023	Exercise	8,175	2,555,631	312.63	2,524			103,491					(2,524)				03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2020	02/03/2023	02/07/2023	Exercise	10,459	3,284,530	314.05	3,871			122,889					(3,871)				03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2020	02/01/2023	02/03/2023	Exercise	10,360	3,220,791	310.88	4,068			159,962					(4,068)				03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2020	01/23/2023	01/25/2023	Exercise	13,478	4,236,621	314.33	3,302			143,678					(3,302)				03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2020	02/16/2023	02/21/2023	Exercise	7,416	2,376,554	320.47	2,945			33,520					(2,945)				03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2020	01/09/2023	01/11/2023	Exercise	11,821	3,609,399	305.35	1,479			231,446					(1,479)				03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2020	02/13/2023	02/15/2023	Exercise	12,477	3,968,021	318.02	5,126			105,558					(5,126)				03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2020	02/17/2023	02/22/2023	Exercise	13,764	4,411,282	320.49	5,580			70,335					(5,580)				03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2020	01/13/2023	01/18/2023	Exercise	11,629	3,525,396	303.16	2,350			267,347					(2,350)				03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2020	02/10/2023	02/14/2023	Exercise	8,219	2,618,539	318.59	3,071			55,068					(3,071)				03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2020	01/04/2023	01/06/2023	Exercise	8,203	2,481,408	302.51	426			180,132					(426)				03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2020	01/30/2023	02/01/2023	Exercise	6,880	2,152,552	312.89	2,343			81,798					(2,343)				03
JAN 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2020	01/27/2023	01/31/2023	Exercise	13,839	4,289,333	309.95	4,728			212,287					(4,728)				03
FEB 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2020	01/27/2023	01/31/2023	Maturity	445	174,641	392.68	168								(168)				03
FEB 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2020	02/10/2023	02/14/2023	Maturity	67,909	26,921,693	396.44	35,029								(35,029)				03
FEB 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2020	02/10/2023	02/14/2023	Maturity	24,929	9,948,673	399.08	11,881								(11,881)				03
FEB 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2020	02/13/2023	02/15/2023	Maturity	57,299	22,722,045	396.55	31,617								(31,617)				03
FEB 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2020	02/14/2023	02/16/2023	Maturity	41,025	16,315,403	397.69	22,377								(22,377)				03
FEB 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2020	02/15/2023	02/17/2023	Maturity	10,043	3,957,013	394.02	6,246								(6,246)				03
FEB 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2020	02/16/2023	02/21/2023	Maturity	17,852	7,055,948	395.25	10,939								(10,939)				03

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FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2020	02/17/2023	02/22/2023	Maturity	17,089	6,753,033	395.18	10,719								(10,719)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2020	02/17/2023	02/22/2023	Maturity	36,389	14,456,049	397.26	21,473								(21,473)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2020	02/17/2023	02/22/2023	Maturity	17,511	7,003,353	399.94	9,531								(9,531)				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2020	02/10/2023	02/14/2023	Exercise	22,043	6,167,964	279.81	6,217			431,169					(6,217)				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2020	02/13/2023	02/15/2023	Exercise	22,664	6,409,269	282.8	5,967			376,216					(5,967)				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2020	02/14/2023	02/16/2023	Exercise	16,793	4,784,144	284.89	4,088			243,666					(4,088)				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2020	02/15/2023	02/17/2023	Exercise	8,294	2,345,222	282.75	2,291			132,709					(2,291)				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2020	02/16/2023	02/21/2023	Exercise	25,642	7,291,673	284.36	6,700			376,687					(6,700)				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2020	02/17/2023	02/22/2023	Exercise	15,640	4,409,608	281.95	4,688			266,187					(4,688)				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2020	02/17/2023	02/22/2023	Exercise	1,190	341,514	287.09	278			14,132					(278)				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2020	02/21/2023	02/23/2023	Exercise	27,941	7,945,172	284.36	8,083			419,667					(8,067)				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2020	02/22/2023	02/24/2023	Exercise	6,752	1,913,225	283.34	2,090			104,730					(2,090)				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2020	02/23/2023	02/27/2023	Exercise	8,105	2,310,129	285.04	2,357			106,899					(2,357)				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2020	02/24/2023	02/28/2023	Exercise	7,521	2,113,161	280.97	2,704			120,410					(2,704)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2020	02/13/2023	02/15/2023	Maturity	553	216,714	392.2	238								(238)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2020	02/17/2023	02/22/2023	Maturity	32,071	12,734,519	397.07	12,844								(12,844)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2020	02/21/2023	02/23/2023	Maturity	49,979	19,794,104	396.05	22,438								(22,438)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2020	02/22/2023	02/24/2023	Maturity	14,159	5,607,034	396.01	6,489								(6,489)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2020	02/23/2023	02/27/2023	Maturity	10,218	4,041,604	395.54	4,848								(4,848)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2020	02/24/2023	02/28/2023	Maturity	70,094	27,671,087	394.77	34,757								(34,757)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2020	02/24/2023	02/28/2023	Maturity	21,426	8,339,186	389.2	12,728								(12,728)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2020	02/24/2023	02/28/2023	Maturity	18,167	7,102,502	390.95	10,207								(10,207)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2020	02/10/2023	02/14/2023	Maturity	1,368	544,888	398.22	449								(449)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/05/2020	03/01/2023	03/03/2023	Maturity	12,699	4,782,177	376.59	11,380								(11,380)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/05/2020	03/02/2023	03/06/2023	Maturity	69,514	26,628,762	383.07	52,136								(52,136)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/05/2020	03/03/2023	03/07/2023	Maturity	47,392	18,190,028	383.82	35,307								(35,307)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/05/2020	03/03/2023	03/07/2023	Maturity	13,065	5,049,554	386.49	8,950								(8,950)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/05/2020	02/14/2023	02/16/2023	Maturity	1,154	461,524	399.91	364								(364)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/05/2020	02/27/2023	03/01/2023	Maturity	66,972	25,522,504	381.09	50,735								(50,735)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/05/2020	02/28/2023	03/02/2023	Maturity	37,708	14,350,145	380.56	29,523								(29,523)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
FEB 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/16/2020	02/10/2023	02/14/2023	Maturity	552	215,102	389.72	127								(127)				03
FEB 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/16/2020	02/27/2023	03/01/2023	Maturity	515	193,685	376	278								(278)				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/16/2020	03/02/2023	03/06/2023	Maturity	2,452	954,424	389.27	862								(862)				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/16/2020	03/03/2023	03/07/2023	Maturity	21,048	8,050,033	382.45	9,689								(9,689)				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/16/2020	03/06/2023	03/08/2023	Maturity	61,329	23,444,080	382.27	29,755								(29,755)				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/16/2020	03/08/2023	03/10/2023	Maturity	28,059	10,701,285	381.39	14,508								(14,508)				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/16/2020	03/09/2023	03/13/2023	Maturity	67,271	25,813,893	383.73	32,455								(32,455)				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/16/2020	03/10/2023	03/14/2023	Maturity	69,153	26,327,147	380.71	37,766								(37,766)				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/16/2020	03/10/2023	03/14/2023	Maturity	17,507	6,536,696	373.38	12,310								(12,310)				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/16/2020	03/13/2023	03/15/2023	Maturity	99,807	36,904,551	369.76	82,370								(82,370)				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/16/2020	03/14/2023	03/16/2023	Maturity	22,492	8,322,921	370.04	18,658								(18,658)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/25/2020	03/03/2023	03/07/2023	Exercise	6,188	1,929,943	311.91	2,365			68,001					(2,365)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/25/2020	03/23/2023	03/27/2023	Exercise	12,727	3,843,536	302.01	10,035			163,281					(10,035)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/25/2020	03/17/2023	03/21/2023	Exercise	10,150	3,102,900	305.69	6,336			95,110					(6,336)				03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/25/2020	02/27/2023	03/01/2023	Exercise	13,917	4,269,099	306.76	6,313			213,483					(6,313)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/25/2020	03/06/2023	03/08/2023	Exercise	7,413	2,276,462	307.1	3,714			116,529					(3,714)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/25/2020	03/09/2023	03/13/2023	Exercise	13,860	4,227,967	305.04	7,962			183,095					(7,962)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/25/2020	03/14/2023	03/16/2023	Exercise	7,474	2,266,388	303.24	4,983			104,859					(4,983)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/25/2020	03/10/2023	03/14/2023	Exercise	11,518	3,534,865	306.9	6,184			107,002					(6,184)				03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/25/2020	02/16/2023	02/21/2023	Exercise	13,053	4,119,515	315.61	3,138			122,433					(3,138)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/25/2020	03/10/2023	03/14/2023	Exercise	7,463	2,291,675	307.06	3,978			68,140					(3,978)				03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/25/2020	02/24/2023	02/28/2023	Exercise	13,851	4,369,040	315.44	3,946			93,630					(3,946)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/25/2020	03/17/2023	03/21/2023	Exercise	6,448	1,919,169	297.63	5,639			112,392					(5,639)				03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/25/2020	02/21/2023	02/23/2023	Exercise	7,617	2,411,587	316.61	1,932			49,815					(1,932)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/25/2020	03/03/2023	03/07/2023	Exercise	9,802	3,006,454	306.73	4,761			158,492					(4,761)				03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/25/2020	02/17/2023	02/22/2023	Exercise	11,001	3,506,843	318.77	2,301			75,138					(2,301)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/25/2020	03/03/2023	03/07/2023	Exercise	16,690	5,141,185	308.04	7,640			248,013					(7,640)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/25/2020	03/20/2023	03/22/2023	Exercise	13,280	4,044,036	304.51	9,072			165,475					(9,072)				03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/25/2020	02/10/2023	02/14/2023	Exercise	7,971	2,497,627	313.34	1,863			95,253					(1,863)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/25/2020	03/16/2023	03/20/2023	Exercise	9,392	2,844,919	302.92	6,521			135,240					(6,521)				03

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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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	03/25/2020	03/02/2023	03/06/2023	Exercise	9,707	2,964,881	305.45	4,910		155,985					(4,910)				03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	03/25/2020	02/06/2023	02/08/2023	Exercise	15,186	4,708,416	310.04	3,746		234,631					(3,746)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	03/25/2020	03/24/2023	03/28/2023	Exercise	9,164	2,787,044	304.13	6,685		111,159					(6,685)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/25/2020	03/08/2023	03/10/2023	Maturity	606	229,295	378.58	295							(295)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/25/2020	03/13/2023	03/15/2023	Maturity	1,967	731,339	371.77	1,313							(1,313)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/25/2020	03/16/2023	03/20/2023	Maturity	64,231	23,561,781	366.83	52,836							(52,836)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/25/2020	03/17/2023	03/21/2023	Maturity	73,594	27,001,741	366.9	61,199							(61,199)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/25/2020	03/17/2023	03/21/2023	Maturity	49,649	18,105,439	364.67	44,409							(44,409)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/25/2020	03/20/2023	03/22/2023	Exercise	81,981	29,750,785	362.9	80,636		116,413					(80,636)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/25/2020	03/21/2023	03/23/2023	Exercise	20,781	7,547,608	363.2	20,487		25,976					(20,487)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/25/2020	03/22/2023	03/24/2023	Exercise	34,741	12,563,887	361.64	36,463		107,351					(36,463)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/25/2020	03/23/2023	03/27/2023	Exercise	78,751	28,709,366	364.56	76,183		75,601					(76,183)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/25/2020	03/24/2023	03/28/2023	Maturity	45,630	16,698,663	365.96	42,693							(42,693)				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/30/2020	02/27/2023	03/01/2023	Exercise	14,066	3,828,124	272.15	4,968		354,468					(4,968)				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/30/2020	02/28/2023	03/02/2023	Exercise	8,894	2,426,102	272.79	3,096		217,539					(3,096)				03
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/30/2020	03/02/2023	03/06/2023	Exercise	7,380	2,003,579	271.48	2,836		192,623					(2,836)				03
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/30/2020	03/03/2023	03/07/2023	Exercise	7,403	2,015,885	272.29	2,779		196,562					(2,779)				03
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/30/2020	03/06/2023	03/08/2023	Exercise	8,485	2,298,211	270.85	3,581		239,537					(3,581)				03
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/30/2020	03/08/2023	03/10/2023	Exercise	5,958	1,625,979	272.9	2,346		151,397					(2,346)				03
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/30/2020	03/10/2023	03/14/2023	Exercise	5,463	1,476,566	270.27	2,521		148,492					(2,521)				03
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/30/2020	03/13/2023	03/15/2023	Exercise	8,140	2,111,378	259.39	6,386		310,126					(6,386)				03
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/30/2020	03/16/2023	03/20/2023	Exercise	10,135	2,622,358	258.74	8,508		385,540					(8,508)				03
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/30/2020	03/20/2023	03/22/2023	Exercise	11,544	2,985,007	258.57	10,260		449,535					(10,260)				03
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/30/2020	03/23/2023	03/27/2023	Exercise	8,486	2,187,081	257.73	8,101		349,451					(8,101)				03
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/30/2020	03/24/2023	03/28/2023	Exercise	4,545	1,179,146	259.43	4,094		177,715					(4,094)				03
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/30/2020	03/28/2023	03/30/2023	Exercise	9,215	2,441,791	264.97	6,836		314,151					(6,836)				03
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/30/2020	03/29/2023	03/31/2023	Exercise	2,444	644,362	263.63	1,945		88,260					(1,945)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/31/2020	03/24/2023	03/28/2023	Exercise	760	273,068	359.39	1,038		4,445					(1,038)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/31/2020	03/24/2023	03/28/2023	Maturity	17,696	6,523,918	368.67	18,238							(18,238)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/31/2020	03/24/2023	03/28/2023	Maturity	22,537	8,353,997	370.68	21,782							(21,782)				03

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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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/31/2020	03/28/2023	03/30/2023	Maturity	41,593	15,317,590	368.27	45,418								(45,418)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/31/2020	03/29/2023	03/31/2023	Maturity	29,591	10,901,391	368.4	32,564								(32,564)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/31/2020	03/30/2023	04/03/2023	Maturity	75,353	27,886,022	370.07	79,488								(79,488)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/31/2020	02/28/2023	03/02/2023	Maturity	1,262	471,872	373.89	781								(781)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/31/2020	03/01/2023	03/03/2023	Maturity	1,104	412,872	373.89	695								(695)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/31/2020	03/16/2023	03/20/2023	Maturity	842	313,121	371.9	707								(707)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2020	03/31/2023	04/04/2023	Maturity	56,808	20,923,537	368.32	59,917								(59,917)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2020	03/31/2023	04/04/2023	Maturity	16,183	5,989,179	370.08	16,114								(16,114)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2020	03/31/2023	04/04/2023	Maturity	22,734	8,408,353	369.86	22,804								(22,804)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2020	04/04/2023	04/06/2023	Exercise	26,015	9,528,672	366.27	30,565			34,861					(30,565)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2020	04/05/2023	04/10/2023	Exercise	18,189	6,655,832	365.92	21,831			18,371					(21,831)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2020	04/06/2023	04/11/2023	Maturity	62,028	22,891,256	369.05	68,046								(68,046)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2020	03/27/2023	03/29/2023	Exercise	596	216,447	363.02	711			1,276					(711)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2020	03/30/2023	04/03/2023	Maturity	508	194,550	383.29	316								(316)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/15/2020	04/06/2023	04/11/2023	Maturity	14,307	5,297,869	370.29	15,974								(15,974)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/15/2020	04/06/2023	04/11/2023	Maturity	52,791	19,410,723	367.69	64,077								(64,077)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/15/2020	04/06/2023	04/11/2023	Maturity	11,951	4,422,909	370.09	13,438								(13,438)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/15/2020	04/10/2023	04/12/2023	Maturity	61,085	22,459,615	367.68	77,083								(77,083)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/15/2020	04/11/2023	04/13/2023	Exercise	17,114	6,286,475	367.33	22,049			1,369					(22,049)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/15/2020	04/12/2023	04/14/2023	Maturity	40,995	15,100,176	368.34	51,661								(51,661)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/15/2020	04/13/2023	04/17/2023	Exercise	61,305	22,574,473	368.23	78,293			27,587					(78,293)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/15/2020	04/14/2023	04/18/2023	Maturity	8,772	3,283,345	374.28	9,284								(9,284)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/15/2020	03/10/2023	03/14/2023	Maturity	571	209,302	366.83	515								(515)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/24/2020	04/03/2023	04/05/2023	Exercise	933	338,488	362.85	1,291			4,375					(1,291)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/24/2020	04/14/2023	04/18/2023	Maturity	341	131,420	385	251								(251)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/24/2020	04/14/2023	04/18/2023	Maturity	17,445	6,511,996	373.29	19,315								(19,315)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/24/2020	04/18/2023	04/20/2023	Exercise	35,219	12,980,007	368.55	47,166			8,453					(47,166)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/24/2020	04/19/2023	04/21/2023	Exercise	32,770	12,049,040	367.69	45,494			23,922					(45,494)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/24/2020	04/20/2023	04/24/2023	Maturity	63,152	23,326,414	369.37	83,907								(83,907)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/24/2020	04/21/2023	04/25/2023	Maturity	45,209	16,646,421	368.21	62,894								(62,894)				03

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APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/24/2020	04/21/2023	04/25/2023	Maturity	16,613	6,184,898	372.29	20,256								(20,256)				03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/04/2020	04/26/2023	04/28/2023	Exercise	9,122	2,786,135	305.44	9,685			121,501					(9,685)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/04/2020	03/08/2023	03/10/2023	Exercise	13,024	3,989,412	306.31	7,724			185,333					(7,724)				03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/04/2020	04/20/2023	04/24/2023	Exercise	17,740	5,376,729	303.09	19,753			323,040					(19,753)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/04/2020	03/20/2023	03/22/2023	Exercise	20,347	6,117,601	300.66	18,081			331,863					(18,081)				03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/04/2020	04/17/2023	04/19/2023	Exercise	13,414	4,067,039	303.19	14,476			247,223					(14,476)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/04/2020	03/30/2023	04/03/2023	Exercise	24,748	7,501,873	303.13	22,332			390,277					(22,332)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/04/2020	03/24/2023	03/28/2023	Exercise	18,465	5,606,668	303.63	15,226			233,219					(15,226)				03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/04/2020	05/01/2023	05/03/2023	Exercise	8,350	2,597,444	311.06	7,231			93,690					(7,231)				03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/04/2020	05/03/2023	05/05/2023	Exercise	610	183,178	300.44	843			11,706					(843)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/04/2020	03/15/2023	03/17/2023	Exercise	13,915	4,195,590	301.52	11,187			199,956					(11,187)				03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/04/2020	04/14/2023	04/18/2023	Exercise	7,855	2,440,644	310.73	5,933			78,938					(5,933)				03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/04/2020	04/28/2023	05/02/2023	Exercise	8,694	2,698,186	310.34	7,585			100,941					(7,585)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/04/2020	03/27/2023	03/29/2023	Exercise	30,671	9,311,275	303.59	26,240			408,532					(26,240)				03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/04/2020	04/06/2023	04/11/2023	Exercise	11,584	3,504,604	302.53	11,549			205,969					(11,549)				03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/04/2020	04/03/2023	04/05/2023	Exercise	16,362	4,965,779	303.49	15,188			275,213					(15,188)				03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/04/2020	04/11/2023	04/13/2023	Exercise	12,529	3,799,358	303.24	12,749			220,765					(12,749)				03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/04/2020	04/06/2023	04/11/2023	Exercise	26,567	8,087,382	304.41	24,476			422,422					(24,476)				03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/04/2020	04/13/2023	04/17/2023	Exercise	15,237	4,640,818	304.57	14,947			256,596					(14,947)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/04/2020	03/31/2023	04/04/2023	Exercise	13,221	4,025,445	304.48	11,393			206,111					(11,393)				03
APR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/05/2020	04/03/2023	04/05/2023	Exercise	8,755	2,273,684	259.7	8,229			363,159					(8,229)				03
APR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/05/2020	04/06/2023	04/11/2023	Exercise	6,211	1,612,011	259.55	6,067			257,002					(6,067)				03
APR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/05/2020	04/10/2023	04/12/2023	Exercise	8,343	2,174,973	260.69	8,051			332,140					(8,051)				03
APR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/05/2020	04/28/2023	05/02/2023	Exercise	8,230	2,151,310	261.39	9,044			333,573					(9,044)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/04/2020	03/31/2023	04/04/2023	Maturity	883	327,574	370.84	930								(930)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/04/2020	04/19/2023	04/21/2023	Maturity	1,828	676,728	370.24	2,365								(2,365)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/04/2020	04/20/2023	04/24/2023	Maturity	1,300	486,815	374.58	1,471								(1,471)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/04/2020	04/24/2023	04/26/2023	Maturity	84,795	31,238,552	368.4	121,524								(121,524)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/04/2020	04/25/2023	04/27/2023	Maturity	33,627	12,357,334	367.48	50,027								(50,027)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/04/2020	04/26/2023	04/28/2023	Maturity	23,335	8,605,195	368.76	33,625								(33,625)				03

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APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/04/2020	04/27/2023	05/01/2023	Maturity	52,974	19,593,308	369.87	74,317								(74,317)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/04/2020	04/28/2023	05/02/2023	Exercise	56,305	20,703,912	367.71	85,306			17,455					(85,306)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/04/2020	04/28/2023	05/02/2023	Maturity	9,678	3,626,250	374.68	11,689								(11,689)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/04/2020	05/02/2023	05/04/2023	Maturity	30,505	11,285,656	369.96	44,402								(44,402)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/04/2020	05/03/2023	05/05/2023	Exercise	31,255	11,489,217	367.6	49,430			1,875					(49,430)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/18/2020	04/13/2023	04/17/2023	Maturity	1,078	399,880	370.97	1,332								(1,332)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/18/2020	05/04/2023	05/08/2023	Maturity	50,398	18,620,052	369.46	78,248								(78,248)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/18/2020	05/05/2023	05/09/2023	Exercise	40,202	14,760,150	367.15	67,667			34,172					(67,667)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/18/2020	05/05/2023	05/09/2023	Maturity	2,945	1,096,351	372.23	4,217								(4,217)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/18/2020	05/05/2023	05/09/2023	Maturity	4,481	1,689,368	376.98	5,480								(5,480)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/18/2020	05/08/2023	05/10/2023	Maturity	83,552	30,844,807	369.17	134,916								(134,916)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/18/2020	05/09/2023	05/11/2023	Maturity	35,346	13,055,726	369.37	57,180								(57,180)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/18/2020	05/10/2023	05/12/2023	Maturity	32,980	12,212,839	370.31	52,151								(52,151)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/18/2020	05/11/2023	05/15/2023	Maturity	40,656	15,058,613	370.39	64,630								(64,630)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/18/2020	05/12/2023	05/16/2023	Maturity	56,219	20,726,906	368.68	95,057								(95,057)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/18/2020	05/12/2023	05/16/2023	Maturity	1,787	685,496	383.58	1,833								(1,833)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/18/2020	05/12/2023	05/16/2023	Maturity	5,589	2,107,965	377.18	7,160								(7,160)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/18/2020	05/16/2023	05/18/2023	Maturity	35,534	13,114,592	369.07	61,030								(61,030)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/18/2020	05/17/2023	05/19/2023	Maturity	38,970	14,368,257	368.7	68,190								(68,190)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/29/2020	05/18/2023	05/22/2023	Maturity	57,717	21,309,620	369.21	102,720								(102,720)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/29/2020	05/19/2023	05/23/2023	Maturity	41,403	15,305,166	369.66	73,152								(73,152)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/29/2020	05/19/2023	05/23/2023	Maturity	7,930	2,987,257	376.68	11,147								(11,147)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/29/2020	05/23/2023	05/25/2023	Maturity	30,611	11,339,594	370.44	54,165								(54,165)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/29/2020	05/24/2023	05/26/2023	Maturity	21,639	7,993,953	369.42	39,834								(39,834)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/29/2020	05/25/2023	05/30/2023	Maturity	31,965	11,838,803	370.37	57,463								(57,463)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/29/2020	05/26/2023	05/31/2023	Maturity	56,780	21,052,391	370.77	101,476								(101,476)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/29/2020	05/26/2023	05/31/2023	Maturity	7,079	2,673,129	377.6	10,114								(10,114)				03
MAY 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2020	05/09/2023	05/11/2023	Exercise	2,633	689,664	261.93	3,205			106,347					(3,205)				03
MAY 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2020	05/11/2023	05/15/2023	Exercise	4,119	1,089,271	264.46	4,536			151,038					(4,536)				03
MAY 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2020	05/17/2023	05/19/2023	Exercise	3,051	797,332	261.32	4,041			122,779					(4,041)				03

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SCHEDULE DB - PART A - SECTION 2

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JUN 23 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2020	06/09/2023	06/13/2023	Exercise	2,793	736,589	263.71	3,854			111,280					(3,854)				03
MAY 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/12/2020	05/26/2023	05/31/2023	Maturity	1,328	501,502	377.68	1,888								(1,888)				03
MAY 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/12/2020	05/30/2023	06/01/2023	Maturity	77,157	28,562,594	370.19	143,864								(143,864)				03
MAY 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/12/2020	05/31/2023	06/02/2023	Maturity	33,310	12,318,560	369.82	63,254								(63,254)				03
JUN 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/12/2020	06/01/2023	06/05/2023	Maturity	32,727	12,160,870	371.58	59,165								(59,165)				03
JUN 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/12/2020	06/02/2023	06/06/2023	Maturity	37,089	13,715,338	369.8	71,394								(71,394)				03
JUN 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/12/2020	06/02/2023	06/06/2023	Maturity	2,378	904,565	380.4	3,220								(3,220)				03
JUN 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/12/2020	06/06/2023	06/08/2023	Exercise	46,006	16,906,005	367.47	97,568			7,821					(97,568)				03
JUN 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/12/2020	06/07/2023	06/09/2023	Maturity	30,794	11,333,391	368.04	64,551								(64,551)				03
JUN 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/12/2020	06/08/2023	06/12/2023	Maturity	33,629	12,416,045	369.21	68,384								(68,384)				03
JUN 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/12/2020	06/09/2023	06/13/2023	Maturity	40,452	14,931,572	369.12	82,999								(82,999)				03
JUN 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/12/2020	06/09/2023	06/13/2023	Maturity	4,170	1,553,069	372.41	7,710								(7,710)				03
JUN 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/12/2020	06/09/2023	06/13/2023	Maturity	3,785	1,422,286	375.78	6,261								(6,261)				03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2020	05/19/2023	05/23/2023	Exercise	15,077	4,586,152	304.18	22,891			224,347					(22,891)				03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2020	05/02/2023	05/04/2023	Exercise	16,436	4,989,777	303.58	22,544			278,433					(22,544)				03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2020	05/04/2023	05/08/2023	Exercise	22,730	6,833,854	300.66	35,597			416,177					(35,597)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2020	06/05/2023	06/07/2023	Exercise	15,736	4,824,384	306.59	24,186			174,036					(24,186)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2020	06/08/2023	06/12/2023	Exercise	14,784	4,508,926	304.99	24,724			206,235					(24,724)				03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2020	05/08/2023	05/10/2023	Exercise	14,623	4,428,530	302.85	21,640			259,994					(21,640)				03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2020	05/15/2023	05/17/2023	Exercise	21,957	6,681,472	304.3	32,242			342,527					(32,242)				03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2020	04/26/2023	04/28/2023	Exercise	13,318	4,034,186	302.92	17,875			210,952					(17,875)				03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2020	05/10/2023	05/12/2023	Exercise	13,975	4,219,003	301.89	21,826			258,683					(21,826)				03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2020	05/22/2023	05/24/2023	Exercise	19,260	5,832,081	302.81	31,559			308,158					(31,559)				03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2020	05/12/2023	05/16/2023	Exercise	16,151	4,924,668	304.91	22,628			244,853					(22,628)				03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2020	05/17/2023	05/19/2023	Exercise	14,540	4,421,074	304.07	21,871			214,605					(21,871)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2020	06/02/2023	06/06/2023	Exercise	14,260	4,375,391	306.84	21,290			159,136					(21,290)				03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2020	05/30/2023	06/01/2023	Exercise	22,743	6,985,135	307.14	32,872			181,030					(32,872)				03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2020	05/26/2023	05/31/2023	Exercise	19,956	6,135,024	307.42	27,769			160,650					(27,769)				03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2020	05/25/2023	05/30/2023	Exercise	15,098	4,566,360	302.45	25,603			191,894					(25,603)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2020	06/16/2023	06/21/2023	Exercise	10,563	3,246,397	307.33	16,857			150,420					(16,857)				03

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JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2020	06/16/2023	06/21/2023	Exercise	11,436	3,501,917	306.22	19,071			175,542					(19,071)				03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2020	05/05/2023	05/09/2023	Exercise	9,451	2,872,314	303.91	13,089			161,237					(13,089)				03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2020	05/01/2023	05/03/2023	Exercise	24,107	7,280,699	302.02	34,936			488,401					(34,936)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2020	06/12/2023	06/14/2023	Exercise	10,902	3,360,660	308.26	16,306			117,633					(16,306)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2020	06/22/2023	06/26/2023	Exercise	7,954	2,447,157	307.68	12,916			99,977					(12,916)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2020	06/02/2023	06/06/2023	Exercise	1,703	624,874	366.85	3,747			375					(3,747)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2020	06/13/2023	06/15/2023	Maturity	30,913	11,444,740	370.22	65,346								(65,346)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2020	06/14/2023	06/16/2023	Maturity	19,638	7,287,877	371.11	40,594								(40,594)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2020	06/15/2023	06/20/2023	Maturity	48,147	17,846,630	370.67	101,510								(101,510)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2020	06/16/2023	06/20/2023	Maturity	42,940	15,911,709	370.56	91,391								(91,391)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2020	06/16/2023	06/20/2023	Maturity	9,119	3,397,557	372.6	18,189								(18,189)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2020	06/19/2023	06/21/2023	Maturity	65,088	24,134,519	370.8	139,730								(139,730)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2020	06/20/2023	06/22/2023	Maturity	33,449	12,373,785	369.93	74,211			7,359					(74,211)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2020	06/21/2023	06/23/2023	Maturity	37,186	13,768,559	370.26	82,091								(82,091)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2020	06/22/2023	06/26/2023	Maturity	44,158	16,450,258	372.53	91,254								(91,254)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2020	06/23/2023	06/27/2023	Maturity	52,316	19,398,899	370.8	114,881								(114,881)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2020	06/23/2023	06/27/2023	Maturity	7,151	2,664,428	372.58	14,839								(14,839)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2020	06/23/2023	06/27/2023	Maturity	7,509	2,855,632	380.29	12,071								(12,071)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/07/2020	06/27/2023	06/29/2023	Maturity	36,596	13,542,546	370.06	85,588								(85,588)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/07/2020	06/28/2023	06/30/2023	Maturity	18,385	6,807,251	370.27	42,958								(42,958)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/07/2020	06/29/2023	07/03/2023	Maturity	47,776	17,773,206	372.01	106,249								(106,249)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/07/2020	06/30/2023	07/05/2023	Maturity	64,982	24,190,318	372.26	144,218								(144,218)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/07/2020	06/30/2023	07/05/2023	Maturity	8,071	3,044,854	377.26	15,223								(15,223)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/07/2020	07/05/2023	07/07/2023	Maturity	22,360	8,329,312	372.51	50,428								(50,428)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/07/2020	07/06/2023	07/10/2023	Maturity	48,315	17,962,387	371.78	112,084								(112,084)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/21/2020	06/23/2023	06/27/2023	Maturity	565	211,958	375.48	1,176								(1,176)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/21/2020	06/30/2023	07/05/2023	Exercise	1,235	452,979	366.88	3,485			1,864					(3,485)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/21/2020	07/07/2023	07/11/2023	Maturity	39,159	14,568,588	372.04	97,794								(97,794)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/21/2020	07/07/2023	07/11/2023	Maturity	10,939	4,111,702	375.86	24,211								(24,211)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/21/2020	07/10/2023	07/12/2023	Maturity	83,648	31,244,298	373.52	201,088								(201,088)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/21/2020	07/12/2023	07/14/2023	Maturity	33,034	12,319,552	372.93	82,208								(82,208)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/21/2020	07/13/2023	07/17/2023	Maturity	52,757	19,675,716	372.95	131,851								(131,851)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/21/2020	07/14/2023	07/18/2023	Maturity	49,852	18,587,869	372.86	125,567								(125,567)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/21/2020	07/14/2023	07/18/2023	Maturity	3,392	1,298,618	382.8	6,181								(6,181)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/21/2020	07/14/2023	07/18/2023	Maturity	6,497	2,437,659	375.2	15,204								(15,204)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/21/2020	07/18/2023	07/20/2023	Maturity	41,549	15,523,219	373.61	104,155								(104,155)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/21/2020	07/19/2023	07/21/2023	Maturity	38,775	14,490,747	373.71	97,320								(97,320)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/21/2020	07/20/2023	07/24/2023	Maturity	52,222	19,488,303	373.18	133,903								(133,903)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/04/2020	07/14/2023	07/18/2023	Maturity	361	133,733	370	1,106								(1,106)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/04/2020	07/21/2023	07/25/2023	Maturity	54,488	20,384,908	374.12	152,151								(152,151)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/04/2020	07/21/2023	07/25/2023	Maturity	19,249	7,249,400	376.61	49,771								(49,771)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/04/2020	07/25/2023	07/27/2023	Maturity	39,959	14,890,736	372.65	118,827								(118,827)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/04/2020	07/26/2023	07/28/2023	Maturity	25,423	9,514,375	374.24	72,325								(72,325)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/04/2020	07/27/2023	07/31/2023	Maturity	60,625	22,799,300	376.07	163,778								(163,778)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/04/2020	07/28/2023	08/01/2023	Maturity	59,762	22,380,809	374.5	170,203								(170,203)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/04/2020	07/28/2023	08/01/2023	Maturity	8,259	3,107,764	376.31	22,239								(22,239)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/04/2020	07/28/2023	08/01/2023	Maturity	11,369	4,324,812	380.42	26,891								(26,891)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/04/2020	07/31/2023	08/02/2023	Maturity	69,340	26,111,270	376.57	187,687								(187,687)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/04/2020	08/01/2023	08/03/2023	Maturity	33,359	12,509,254	374.99	95,246								(95,246)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/04/2020	08/02/2023	08/04/2023	Maturity	24,985	9,422,207	377.12	67,070								(67,070)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/04/2020	08/03/2023	08/07/2023	Maturity	51,855	19,517,313	376.38	143,083								(143,083)				03
JUL 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/11/2020	07/07/2023	07/11/2023	Exercise	6,324	1,675,412	264.93	11,345			240,754					(11,345)				03
JUL 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/11/2020	07/31/2023	08/02/2023	Exercise	1,744	461,107	264.41	3,578			72,355					(3,578)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2020	07/27/2023	07/31/2023	Maturity	633	239,717	378.85	1,414								(1,414)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2020	07/28/2023	08/01/2023	Exercise	592	218,924	369.61	1,781			894					(1,781)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2020	08/04/2023	08/08/2023	Maturity	46,579	17,608,097	378.03	110,705								(110,705)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2020	08/04/2023	08/08/2023	Maturity	25,698	9,799,833	381.35	54,688								(54,688)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2020	08/07/2023	08/09/2023	Maturity	78,051	29,415,156	376.87	195,109								(195,109)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2020	08/08/2023	08/10/2023	Maturity	25,033	9,450,477	377.52	61,543								(61,543)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2020	08/09/2023	08/11/2023	Maturity	34,235	12,891,618	376.56	87,177								(87,177)				03

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AUG 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2020	08/10/2023	08/14/2023	Maturity	43,742	16,450,786	376.09	113,566								(113,566)				03
AUG 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2020	08/11/2023	08/15/2023	Maturity	39,421	14,799,503	375.42	104,970								(104,970)				03
AUG 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2020	08/11/2023	08/15/2023	Maturity	6,975	2,608,536	374.01	19,425								(19,425)				03
AUG 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2020	08/11/2023	08/15/2023	Maturity	5,325	2,017,837	378.95	12,658								(12,658)				03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/27/2020	07/07/2023	07/11/2023	Exercise	9,304	2,905,072	312.23	19,726			76,202					(19,726)				03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/27/2020	07/07/2023	07/11/2023	Exercise	11,987	3,674,525	306.53	31,702			166,506					(31,702)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/27/2020	06/16/2023	06/21/2023	Exercise	15,274	4,639,710	303.77	40,140			271,873					(40,140)				03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/27/2020	07/14/2023	07/18/2023	Exercise	10,206	3,146,757	308.32	26,099			148,091					(26,099)				03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/27/2020	07/06/2023	07/10/2023	Exercise	12,147	3,725,734	306.72	31,739			174,431					(31,739)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/27/2020	06/09/2023	06/13/2023	Exercise	10,284	3,119,848	303.38	26,307			157,957					(26,307)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/27/2020	06/14/2023	06/16/2023	Exercise	10,687	3,249,315	304.04	27,461			166,719					(27,461)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/27/2020	06/29/2023	07/03/2023	Exercise	18,136	5,536,694	305.29	48,242			284,733					(48,242)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/27/2020	06/26/2023	06/28/2023	Exercise	29,302	8,913,809	304.21	79,844			452,122					(79,844)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/27/2020	06/12/2023	06/14/2023	Exercise	15,784	4,791,215	303.54	40,841			244,817					(40,841)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/27/2020	07/03/2023	07/06/2023	Exercise	26,024	7,969,734	306.25	68,174			416,118					(68,174)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/27/2020	06/21/2023	06/23/2023	Exercise	11,138	3,363,992	302.04	31,958			206,825					(31,958)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/27/2020	06/23/2023	06/27/2023	Exercise	16,979	5,167,971	304.37	45,277			249,934					(45,277)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/27/2020	06/05/2023	06/07/2023	Exercise	11,035	3,346,472	303.27	27,683			158,678					(27,683)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/27/2020	06/27/2023	06/29/2023	Exercise	15,075	4,569,422	303.12	42,951			264,861					(42,951)				03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/27/2020	07/13/2023	07/17/2023	Exercise	20,769	6,369,474	306.68	56,231			337,914					(56,231)				03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/27/2020	07/10/2023	07/12/2023	Exercise	14,617	4,462,433	305.3	41,053			231,088					(41,053)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/27/2020	07/11/2023	07/13/2023	Exercise	15,888	4,857,252	305.71	44,169			263,430					(44,169)				03
AUG 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/27/2020	06/30/2023	07/05/2023	Exercise	11,765	3,592,762	305.38	31,351			199,180					(31,351)				03
AUG 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/28/2020	08/14/2023	08/16/2023	Maturity	84,196	31,515,382	374.31	249,598								(249,598)				03
AUG 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/28/2020	08/15/2023	08/17/2023	Maturity	31,132	11,640,881	373.92	93,789								(93,789)				03
AUG 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/28/2020	08/16/2023	08/18/2023	Maturity	26,675	9,992,898	374.61	78,961								(78,961)				03
AUG 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/28/2020	08/17/2023	08/21/2023	Maturity	42,132	15,858,598	378.4	118,387								(118,387)				03
AUG 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/28/2020	08/18/2023	08/22/2023	Maturity	41,328	15,556,644	376.42	116,528								(116,528)				03
AUG 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/28/2020	08/18/2023	08/22/2023	Maturity	15,849	6,007,891	379.08	41,027								(41,027)				03
AUG 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/28/2020	08/21/2023	08/23/2023	Maturity	84,332	31,738,442	376.35	241,134								(241,134)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/28/2020	08/22/2023	08/24/2023	Maturity	22,759	8,578,820	376.95	64,073								(64,073)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/28/2020	08/23/2023	08/25/2023	Maturity	19,493	7,323,948	375.72	57,290								(57,290)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/28/2020	08/24/2023	08/28/2023	Maturity	49,853	18,758,830	376.28	144,531								(144,531)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/28/2020	08/25/2023	08/29/2023	Maturity	56,018	21,067,855	376.09	164,038								(164,038)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/28/2020	08/25/2023	08/29/2023	Maturity	30,436	11,516,241	378.38	82,853								(82,853)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2020	08/28/2023	08/30/2023	Maturity	83,173	31,382,776	377.32	234,036								(234,036)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2020	08/29/2023	08/31/2023	Maturity	32,731	12,359,858	377.62	91,598								(91,598)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2020	08/30/2023	09/01/2023	Maturity	26,543	9,955,457	375.07	80,865								(80,865)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2020	08/31/2023	09/05/2023	Maturity	38,694	14,567,653	376.48	113,149								(113,149)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2020	09/01/2023	09/06/2023	Maturity	65,512	24,761,556	377.97	183,346								(183,346)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2020	09/05/2023	09/07/2023	Maturity	59,119	22,212,270	375.72	180,478								(180,478)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2020	09/06/2023	09/08/2023	Maturity	43,602	16,415,736	376.49	130,337								(130,337)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2020	09/07/2023	09/11/2023	Maturity	40,638	15,265,240	375.64	125,299								(125,299)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2020	09/08/2023	09/12/2023	Maturity	69,073	26,017,546	376.67	206,805								(206,805)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/18/2020	09/13/2023	09/15/2023	Maturity	32,884	12,356,439	375.76	103,775								(103,775)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/18/2020	09/14/2023	09/18/2023	Maturity	50,413	19,054,973	377.98	148,765								(148,765)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/18/2020	09/15/2023	09/19/2023	Maturity	36,578	13,768,567	376.42	113,877								(113,877)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/18/2020	09/15/2023	09/19/2023	Maturity	10,228	3,899,478	381.26	27,228								(27,228)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/18/2020	09/12/2023	09/14/2023	Maturity	38,335	14,408,559	375.86	120,165								(120,165)				03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/29/2020	08/07/2023	08/09/2023	Exercise	17,495	5,460,311	312.11	38,326								(38,326)				03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/29/2020	08/11/2023	08/15/2023	Exercise	15,667	4,946,306	315.72	29,919								(29,919)				03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/29/2020	07/26/2023	07/28/2023	Exercise	14,133	4,322,748	305.87	37,812								(37,812)				03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/29/2020	07/17/2023	07/19/2023	Exercise	27,674	8,545,362	308.79	63,219								(63,219)				03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/29/2020	08/10/2023	08/14/2023	Exercise	16,403	5,135,596	313.09	34,929								(34,929)				03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/29/2020	07/20/2023	07/24/2023	Exercise	14,882	4,568,895	307.01	37,041								(37,041)				03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/29/2020	07/28/2023	08/01/2023	Exercise	15,550	4,801,674	308.78	37,392								(37,392)				03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/29/2020	07/31/2023	08/02/2023	Exercise	26,157	8,194,857	313.3	52,816								(52,816)				03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/29/2020	07/24/2023	07/26/2023	Exercise	34,866	10,808,161	309.99	78,354								(78,354)				03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/29/2020	08/02/2023	08/04/2023	Exercise	14,438	4,494,993	311.34	31,954								(31,954)				03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/29/2020	07/28/2023	08/01/2023	Exercise	13,820	4,398,009	318.23	22,145								(22,145)				03

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

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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	24	25
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JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/29/2020	07/21/2023	07/25/2023	Exercise	15,098	4,672,644	309.48	34,170			241,876					(34,170)				03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/29/2020	08/04/2023	08/08/2023	Exercise	9,918	3,125,108	315.1	18,866			48,101					(18,866)				03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/29/2020	07/27/2023	07/31/2023	Exercise	15,745	4,911,460	311.93	33,089			189,889					(33,089)				03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/29/2020	07/18/2023	07/20/2023	Exercise	11,209	3,464,042	309.04	25,467			152,107					(25,467)				03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/29/2020	08/03/2023	08/07/2023	Exercise	11,042	3,435,686	311.14	24,753			114,950					(24,753)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2020	09/06/2023	09/08/2023	Maturity	1,301	489,054	375.99	3,765								(3,765)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2020	09/08/2023	09/12/2023	Maturity		337,685	370.63	3,149								(3,149)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2020	09/18/2023	09/20/2023	Maturity	69,109	26,043,836	376.85	203,041								(203,041)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2020	09/19/2023	09/21/2023	Maturity	33,688	12,679,243	376.37	100,895								(100,895)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2020	09/20/2023	09/22/2023	Maturity	34,234	12,870,656	375.96	104,240								(104,240)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2020	09/21/2023	09/25/2023	Maturity	58,741	22,030,925	375.05	184,815								(184,815)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2020	09/22/2023	09/26/2023	Maturity	50,466	18,913,550	374.78	160,714								(160,714)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2020	09/22/2023	09/26/2023	Maturity	25,004	9,454,099	378.1	71,507								(71,507)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2020	09/25/2023	09/27/2023	Maturity	67,439	25,239,046	374.25	220,759								(220,759)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2020	09/26/2023	09/28/2023	Maturity	32,265	12,038,109	373.1	109,821								(109,821)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2020	09/27/2023	09/29/2023	Maturity	26,030	9,713,224	373.16	88,782								(88,782)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2020	09/28/2023	10/02/2023	Maturity	47,072	17,686,713	375.74	148,373								(148,373)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2020	09/29/2023	10/03/2023	Maturity	71,529	26,967,145	377.01	217,183								(217,183)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2020	09/29/2023	10/03/2023	Maturity	14,771	5,523,374	373.94	49,484								(49,484)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2020	09/29/2023	10/03/2023	Maturity	700	261,852	373.93	2,596								(2,596)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2020	10/02/2023	10/04/2023	Maturity	72,472	27,190,897	375.19	260,894								(260,894)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2020	10/03/2023	10/05/2023	Maturity	26,636	9,975,531	374.52	98,184								(98,184)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2020	10/04/2023	10/06/2023	Maturity	25,024	9,344,305	373.42	95,757								(95,757)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2020	10/05/2023	10/09/2023	Maturity	48,290	18,181,339	376.5	168,444								(168,444)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2020	10/06/2023	10/10/2023	Maturity	49,364	18,477,918	374.32	184,965								(184,965)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2020	10/06/2023	10/10/2023	Maturity	9,493	3,589,573	378.13	31,566								(31,566)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2020	10/06/2023	10/10/2023	Maturity	75,850	28,848,202	380.33	234,857								(234,857)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2020	10/10/2023	10/12/2023	Maturity	40,801	15,405,317	377.57	139,874								(139,874)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2020	10/11/2023	10/13/2023	Maturity	34,036	12,831,745	377	119,118								(119,118)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2020	10/12/2023	10/16/2023	Maturity	53,356	20,192,540	378.45	178,993								(178,993)				03

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OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2020	10/13/2023	10/17/2023	Maturity	59,060	22,375,358	378.86	196,167								(196,167)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2020	10/13/2023	10/17/2023	Maturity	11,817	4,533,320	383.64	33,584								(33,584)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/29/2020	09/01/2023	09/06/2023	Maturity	11,893	3,816,567	320.91	17,343								(17,343)				03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/29/2020	08/23/2023	08/25/2023	Exercise	11,110	3,458,653	311.32	24,252			73,879					(24,252)				03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/29/2020	08/30/2023	09/01/2023	Exercise	18,274	5,759,974	315.2	34,539			89,725					(34,539)				03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/29/2020	08/17/2023	08/21/2023	Exercise	16,383	5,144,568	314.02	30,946			45,872					(30,946)				03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/29/2020	08/21/2023	08/23/2023	Exercise	20,992	6,586,554	314.24	39,929			55,208					(39,929)				03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/29/2020	08/25/2023	08/29/2023	Exercise	15,601	4,932,849	316.19	27,608			25,741					(27,608)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/29/2020	09/05/2023	09/07/2023	Exercise	12,071	3,741,499	309.97	29,383			78,579					(29,383)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/29/2020	09/08/2023	09/12/2023	Exercise	15,752	4,898,492	310.98	37,160			86,162					(37,160)				03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/29/2020	08/16/2023	08/18/2023	Exercise	12,727	3,970,168	311.96	26,240			79,159					(26,240)				03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/29/2020	08/18/2023	08/22/2023	Exercise	11,580	3,639,938	314.33	21,661			33,582					(21,661)				03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/29/2020	08/31/2023	09/05/2023	Exercise	10,518	3,317,447	315.4	19,780			38,076					(19,780)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/29/2020	09/06/2023	09/08/2023	Exercise	13,086	4,085,490	312.21	29,047			51,296					(29,047)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/29/2020	09/11/2023	09/13/2023	Exercise	26,922	8,428,220	313.06	58,690			104,996					(58,690)				03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/29/2020	08/24/2023	08/28/2023	Exercise	19,958	6,242,937	312.81	40,974			77,236					(40,974)				03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/29/2020	08/28/2023	08/30/2023	Exercise	24,879	7,838,280	315.05	46,961			90,064					(46,961)				03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/29/2020	08/14/2023	08/16/2023	Exercise	24,002	7,441,543	310.04	53,354			253,700					(53,354)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/29/2020	09/12/2023	09/14/2023	Exercise	14,215	4,425,498	311.32	33,551			77,331					(33,551)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/29/2020	09/13/2023	09/15/2023	Exercise	3,008	920,655	306.03	8,882			32,430					(8,882)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/29/2020	09/01/2023	09/06/2023	Exercise	10,782	3,408,126	316.08	19,737			32,455					(19,737)				03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/30/2020	10/04/2023	10/06/2023	Exercise	582	155,730	267.78	1,216			16,255					(1,216)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/30/2020	10/16/2023	10/18/2023	Maturity	57,890	21,862,888	377.66	169,046								(169,046)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/30/2020	10/17/2023	10/19/2023	Maturity	26,916	10,130,565	376.38	82,260								(82,260)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/30/2020	10/18/2023	10/20/2023	Maturity	22,702	8,598,223	378.75	64,309								(64,309)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/30/2020	10/19/2023	10/23/2023	Maturity	37,983	14,334,423	377.39	112,987								(112,987)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/30/2020	10/20/2023	10/24/2023	Maturity	64,992	24,498,088	376.94	196,799								(196,799)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/30/2020	10/20/2023	10/24/2023	Maturity	8,215	3,136,764	381.85	21,036								(21,036)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/30/2020	10/23/2023	10/25/2023	Maturity	48,863	18,423,696	377.05	148,799								(148,799)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/30/2020	10/24/2023	10/26/2023	Maturity	26,117	9,858,384	377.47	78,660								(78,660)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/30/2020	10/25/2023	10/27/2023	Maturity	15,910	6,010,806	377.81	47,556								(47,556)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/30/2020	10/26/2023	10/30/2023	Maturity	52,961	19,949,519	376.68	164,794								(164,794)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/30/2020	10/27/2023	10/31/2023	Maturity	63,338	23,884,786	377.1	194,951								(194,951)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/30/2020	10/27/2023	10/31/2023	Maturity	12,901	4,898,726	379.73	36,339								(36,339)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/13/2020	10/27/2023	10/31/2023	Maturity	1,675	616,604	368.06	8,736								(8,736)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/13/2020	10/30/2023	11/01/2023	Maturity	56,403	21,084,020	373.81	250,840								(250,840)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/13/2020	10/31/2023	11/02/2023	Maturity	20,827	7,739,849	371.63	99,107								(99,107)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/13/2020	11/01/2023	11/03/2023	Maturity	16,993	6,342,154	373.22	77,369								(77,369)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/13/2020	11/02/2023	11/06/2023	Maturity	42,570	16,040,839	376.81	174,321								(174,321)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/13/2020	11/03/2023	11/07/2023	Maturity	55,127	20,711,600	375.71	234,071								(234,071)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/13/2020	11/03/2023	11/07/2023	Maturity	21,309	8,176,150	383.69	70,394								(70,394)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/13/2020	11/06/2023	11/08/2023	Maturity	60,437	22,915,251	379.16	232,748								(232,748)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/13/2020	11/07/2023	11/09/2023	Maturity	28,554	10,808,324	378.52	112,503								(112,503)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/13/2020	11/08/2023	11/10/2023	Maturity	23,612	8,941,536	378.68	92,841								(92,841)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/13/2020	11/09/2023	11/13/2023	Maturity	40,634	15,458,552	380.43	151,622								(151,622)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/13/2020	11/10/2023	11/14/2023	Maturity	63,987	24,357,447	380.66	237,833								(237,833)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/20/2020	09/14/2023	09/18/2023	Exercise	10,777	3,377,265	313.38	33,341								(33,341)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/20/2020	10/10/2023	10/12/2023	Maturity	12,355	3,889,772	314.83	39,416								(39,416)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/20/2020	10/12/2023	10/16/2023	Maturity	20,124	6,384,385	317.26	58,592								(58,592)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/20/2020	09/27/2023	09/29/2023	Exercise	12,595	3,891,696	308.98	48,236								(48,236)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/20/2020	10/06/2023	10/10/2023	Maturity	10,988	3,523,843	320.71	27,152								(27,152)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/20/2020	09/29/2023	10/03/2023	Maturity	8,211	2,584,792	314.81	25,282								(25,282)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/20/2020	10/02/2023	10/04/2023	Maturity	27,127	8,575,548	316.13	80,014								(80,014)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/20/2020	10/05/2023	10/09/2023	Maturity	19,734	6,188,830	313.61	65,012								(65,012)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/20/2020	09/18/2023	09/20/2023	Exercise	23,307	7,271,299	311.98	77,255								(77,255)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/20/2020	09/21/2023	09/25/2023	Exercise	20,344	6,344,161	311.85	68,480								(68,480)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/20/2020	10/06/2023	10/10/2023	Maturity	25,677	8,144,849	317.21	73,458								(73,458)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/20/2020	09/28/2023	10/02/2023	Maturity	15,041	4,730,156	314.49	46,749								(46,749)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/20/2020	09/20/2023	09/22/2023	Exercise	10,307	3,189,272	309.42	37,931								(37,931)				03

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SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	11/20/2020	09/29/2023	10/03/2023	Maturity	12,216	3,809,353	311.84	42,263							(42,263)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	11/20/2020	09/15/2023	09/19/2023	Maturity	15,776	5,009,013	317.5	41,437							(41,437)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	11/20/2020	09/25/2023	09/27/2023	Exercise	27,186	8,468,858	311.52	93,953		61,711					(93,953)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	11/20/2020	09/22/2023	09/26/2023	Exercise	22,291	6,962,692	312.36	73,816		31,653					(73,816)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	11/20/2020	09/19/2023	09/21/2023	Exercise	14,964	4,683,393	312.97	47,888		62,551					(47,888)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	11/20/2020	10/06/2023	10/10/2023	Maturity	12,654	3,971,065	313.81	41,498							(41,498)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	11/30/2020	11/10/2023	11/14/2023	Maturity	1,844	697,689	378.42	8,051							(8,051)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	11/30/2020	11/13/2023	11/15/2023	Maturity	68,228	26,042,437	381.7	271,502							(271,502)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	11/30/2020	11/14/2023	11/16/2023	Maturity	28,599	10,837,241	378.94	124,329							(124,329)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	11/30/2020	11/15/2023	11/17/2023	Maturity	30,304	11,516,974	380.05	127,654							(127,654)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	11/30/2020	11/16/2023	11/20/2023	Maturity	49,440	18,854,979	381.37	200,541							(200,541)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	11/30/2020	11/17/2023	11/21/2023	Maturity	39,426	15,089,662	382.73	153,617							(153,617)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	11/30/2020	11/17/2023	11/21/2023	Maturity	39,705	15,300,742	385.36	142,350							(142,350)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	11/30/2020	11/20/2023	11/22/2023	Maturity	68,603	26,285,117	383.15	265,986							(265,986)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	11/30/2020	11/21/2023	11/24/2023	Maturity	27,219	10,374,899	381.17	112,594							(112,594)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	11/30/2020	11/22/2023	11/27/2023	Maturity	24,302	9,276,339	381.71	99,146							(99,146)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	11/30/2020	11/22/2023	11/27/2023	Maturity	11,056	4,268,205	386.04	39,311							(39,311)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	11/30/2020	11/24/2023	11/28/2023	Maturity	47,244	18,107,097	383.27	184,475							(184,475)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	11/30/2020	11/27/2023	11/29/2023	Maturity	52,409	20,114,154	383.79	202,939							(202,939)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	11/30/2020	11/28/2023	11/30/2023	Maturity	35,662	13,665,456	383.19	141,088							(141,088)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	11/30/2020	11/29/2023	12/01/2023	Maturity	29,668	11,363,568	383.02	118,343							(118,343)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	12/07/2020	11/24/2023	11/28/2023	Maturity	20,276	6,510,109	321.08	61,582							(61,582)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	12/07/2020	11/20/2023	11/22/2023	Maturity	17,297	5,502,947	318.14	58,520							(58,520)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	12/07/2020	12/04/2023	12/06/2023	Maturity	20,956	6,827,229	325.79	53,722							(53,722)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	12/07/2020	10/18/2023	10/20/2023	Maturity	19,441	6,127,602	315.19	66,987							(66,987)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	12/07/2020	10/27/2023	10/31/2023	Maturity	25,553	8,058,505	315.37	89,883							(89,883)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	12/07/2020	11/03/2023	11/07/2023	Maturity	33,737	10,528,662	312.08	137,395							(137,395)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	12/07/2020	10/13/2023	10/17/2023	Maturity	3,344	1,062,382	317.68	10,269							(10,269)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	12/07/2020	10/26/2023	10/30/2023	Maturity	39,453	12,464,033	315.92	135,404							(135,404)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	12/07/2020	10/16/2023	10/18/2023	Maturity	18,046	5,745,919	318.41	54,317							(54,317)				03

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OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	10/19/2023	10/23/2023	Maturity	17,014	5,374,325	315.88	57,232								(57,232)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	12/06/2023	12/08/2023	Maturity	2,159	682,740	316.29	8,207								(8,207)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	10/20/2023	10/24/2023	Maturity	17,255	5,456,474	316.22	57,448								(57,448)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	10/31/2023	11/02/2023	Maturity	22,099	6,879,581	311.31	91,814								(91,814)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	11/17/2023	11/21/2023	Maturity	19,689	6,357,339	322.88	54,360								(54,360)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	11/13/2023	11/15/2023	Maturity	17,866	5,750,536	321.87	50,850								(50,850)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	11/08/2023	11/10/2023	Maturity	17,837	5,633,357	315.82	63,887								(63,887)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	11/06/2023	11/08/2023	Maturity	33,732	10,800,257	320.18	100,830								(100,830)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	11/10/2023	11/14/2023	Maturity	22,731	7,272,819	319.95	69,423								(69,423)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	10/23/2023	10/25/2023	Maturity	28,934	9,241,243	319.39	85,555								(85,555)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	10/13/2023	10/17/2023	Maturity	32,923	10,551,902	320.5	90,004								(90,004)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	11/16/2023	11/20/2023	Maturity	23,993	7,677,123	319.97	74,528								(74,528)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2020	12/01/2023	12/05/2023	Maturity	18,177	5,802,739	319.24	60,694								(60,694)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/14/2020	11/13/2023	11/15/2023	Maturity	484	182,752	377.79	2,352								(2,352)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/14/2020	11/30/2023	12/04/2023	Maturity	35,249	13,533,268	383.93	148,928								(148,928)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/14/2020	12/01/2023	12/05/2023	Maturity	39,895	15,373,174	385.34	161,627								(161,627)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/14/2020	12/01/2023	12/05/2023	Maturity	25,815	10,064,678	389.88	90,533								(90,533)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/14/2020	12/04/2023	12/06/2023	Maturity	58,993	22,745,225	385.56	239,374								(239,374)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/14/2020	12/05/2023	12/07/2023	Maturity	21,226	8,147,057	383.83	91,135								(91,135)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/14/2020	12/06/2023	12/08/2023	Maturity	30,347	11,661,327	384.26	128,858								(128,858)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/14/2020	12/07/2023	12/11/2023	Maturity	45,530	17,623,193	387.07	177,465								(177,465)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/14/2020	12/08/2023	12/12/2023	Maturity	42,417	16,356,820	385.62	173,517								(173,517)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/14/2020	12/08/2023	12/12/2023	Maturity	12,233	4,750,653	388.36	45,896								(45,896)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/14/2020	12/11/2023	12/13/2023	Maturity	60,553	23,351,805	385.64	249,582								(249,582)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/14/2020	12/12/2023	12/14/2023	Maturity	23,938	9,215,840	384.98	100,907								(100,907)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/14/2020	12/13/2023	12/15/2023	Maturity	42,143	16,195,566	384.3	182,002								(182,002)				03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/29/2020	11/16/2023	11/20/2023	Exercise	446	123,114	275.8	1,657			9,213					(1,657)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/29/2020	12/14/2023	12/18/2023	Maturity	41,795	16,129,933	385.93	184,716								(184,716)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/29/2020	12/15/2023	12/19/2023	Maturity	50,304	19,519,918	388.04	208,804								(208,804)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/29/2020	12/15/2023	12/19/2023	Maturity	29,214	11,466,538	392.5	105,151								(105,151)				03

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SCHEDULE DB - PART A - SECTION 2

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DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/29/2020	12/18/2023	12/20/2023	Maturity	66,292	25,721,951	388.01	277,415								(277,415)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/29/2020	12/19/2023	12/21/2023	Maturity	24,989	9,683,640	387.52	106,478								(106,478)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/29/2020	12/20/2023	12/22/2023	Maturity	21,961	8,506,301	387.33	94,330								(94,330)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/29/2020	12/21/2023	12/26/2023	Maturity	46,951	18,177,080	387.15	203,431								(203,431)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/29/2020	12/22/2023	12/27/2023	Maturity	44,643	17,263,614	386.7	196,573								(196,573)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/29/2020	12/22/2023	12/27/2023	Maturity	21,101	8,279,162	392.35	77,669								(77,669)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/29/2020	12/26/2023	12/28/2023	Maturity	46,050	17,773,899	385.97	209,455								(209,455)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/29/2020	12/27/2023	12/29/2023	Maturity	26,779	10,315,419	385.21	124,944								(124,944)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/29/2020	12/28/2023	01/02/2024	Maturity	57,440	22,305,827	388.33	244,009								(244,009)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/07/2021	11/20/2023	11/22/2023	Maturity	22,385	7,098,795	317.12	86,321								(86,321)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/07/2021	12/04/2023	12/06/2023	Maturity	27,097	8,628,877	318.44	103,093								(103,093)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/07/2021	11/15/2023	11/17/2023	Maturity	21,360	6,785,680	317.68	79,461								(79,461)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/07/2021	12/20/2023	12/22/2023	Maturity	17,446	5,588,682	320.35	64,191								(64,191)				03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/07/2021	01/04/2023	01/06/2023	Exercise	15,196	4,848,524	319.07	560			82,057					(560)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/07/2021	11/28/2023	11/30/2023	Maturity	18,699	5,923,342	316.77	74,709								(74,709)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/07/2021	12/08/2023	12/12/2023	Maturity	15,197	4,914,393	323.37	47,896								(47,896)				03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/07/2021	01/06/2023	01/10/2023	Exercise	2,336	757,923	324.52	108			1,962					(108)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/07/2021	12/22/2023	12/27/2023	Maturity	33,076	10,794,402	326.35	95,558								(95,558)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/07/2021	12/29/2023	01/03/2024	Maturity	15,377	5,029,656	327.08	43,885								(43,885)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/07/2021	12/28/2023	01/02/2024	Maturity	23,873	7,720,447	323.4	79,276								(79,276)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/07/2021	12/15/2023	12/19/2023	Maturity	28,658	9,354,124	326.41	81,009								(81,009)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/07/2021	12/07/2023	12/11/2023	Maturity	29,553	9,435,806	319.28	109,650								(109,650)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/07/2021	12/12/2023	12/14/2023	Maturity	14,798	4,749,601	320.96	52,030								(52,030)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/07/2021	12/14/2023	12/18/2023	Maturity	23,409	7,541,245	322.15	78,851								(78,851)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	01/20/2021	01/13/2023	01/18/2023	Maturity	1,885	721,203	382.66	423								(423)				03
JAN 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	01/21/2021	01/13/2023	01/18/2023	Exercise	1,024	320,248	312.62	208			13,820					(208)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/25/2021	12/29/2023	01/03/2024	Maturity	52,943	20,589,708	388.9	250,986								(250,986)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/25/2021	12/29/2023	01/03/2024	Maturity	14,550	5,713,152	392.65	61,418								(61,418)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/25/2021	01/03/2023	01/05/2023	Maturity	3,119	1,197,988	384.09	109								(109)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/25/2021	01/05/2023	01/09/2023	Maturity	3,671	1,421,570	387.22	226								(226)				03

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JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/25/2021	01/06/2023	01/10/2023	Maturity	16,319	6,353,321	389.33	1,150								(1,150)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/25/2021	01/09/2023	01/11/2023	Maturity	3,967	1,549,843	390.67	422								(422)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/25/2021	01/10/2023	01/12/2023	Maturity	3,526	1,357,691	385.06	530								(530)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/25/2021	01/11/2023	01/13/2023	Maturity	5,111	1,987,915	388.94	729								(729)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/03/2021	12/19/2023	12/21/2023	Exercise	15,545	4,946,501	318.21	60,245			11,503					(60,245)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/03/2021	12/28/2023	01/02/2024	Exercise	17,196	5,493,806	319.49	64,772			4,299					(64,772)				03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/03/2021	01/25/2023	01/27/2023	Exercise	15,261	4,866,078	318.85	4,350			95,231					(4,350)				03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/03/2021	02/02/2023	02/06/2023	Exercise	12,130	3,847,327	317.18	4,992			113,535					(4,992)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/03/2021	12/14/2023	12/18/2023	Exercise	16,538	5,269,096	318.6	62,290			7,442					(62,290)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/03/2021	12/22/2023	12/27/2023	Exercise	16,782	5,334,194	317.85	66,486			15,943					(66,486)				03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/03/2021	01/10/2023	01/12/2023	Exercise	13,070	4,145,406	317.17	1,529			105,605					(1,529)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/09/2021	01/12/2023	01/17/2023	Maturity	3,660	1,434,942	392.11	625								(625)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/09/2021	01/13/2023	01/18/2023	Maturity	10,983	4,298,483	391.37	2,106								(2,106)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/09/2021	01/17/2023	01/19/2023	Maturity	3,735	1,450,258	388.3	1,073								(1,073)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/09/2021	01/18/2023	01/20/2023	Maturity	4,397	1,703,287	387.38	1,389								(1,389)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/09/2021	01/20/2023	01/24/2023	Maturity	5,339	2,076,454	388.9	1,777								(1,777)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/09/2021	01/20/2023	01/24/2023	Maturity	3,404	1,344,765	395.11	884								(884)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2021	01/20/2023	01/24/2023	Maturity	5,337	2,061,641	386.3	2,074								(2,074)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2021	02/03/2023	02/07/2023	Maturity	25,191	9,875,706	392.03	13,557								(13,557)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2021	02/06/2023	02/08/2023	Maturity	3,454	1,361,750	394.22	1,858								(1,858)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2021	02/08/2023	02/10/2023	Maturity	10,980	4,316,321	393.1	6,508								(6,508)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2021	02/10/2023	02/14/2023	Maturity	8,570	3,370,243	393.25	5,308								(5,308)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2021	02/10/2023	02/14/2023	Maturity	14,526	5,750,307	395.85	8,112								(8,112)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2021	02/13/2023	02/15/2023	Maturity	9,138	3,617,321	395.86	5,474								(5,474)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2021	02/14/2023	02/16/2023	Maturity	4,416	1,742,251	394.57	2,850								(2,850)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2021	02/15/2023	02/17/2023	Maturity	4,375	1,719,983	393.12	3,055								(3,055)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2021	01/23/2023	01/25/2023	Maturity	7,888	3,065,546	388.64	3,246								(3,246)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2021	01/25/2023	01/27/2023	Maturity	6,631	2,587,319	390.17	2,807								(2,807)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2021	01/26/2023	01/30/2023	Maturity	5,916	2,317,921	391.81	2,445								(2,445)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2021	01/27/2023	01/31/2023	Maturity	12,537	4,878,111	389.09	5,981								(5,981)				03

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2021	01/27/2023	01/31/2023	Maturity	6,304	2,417,797	383.51	3,686								(3,686)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2021	01/30/2023	02/01/2023	Maturity	4,404	1,698,513	385.71	2,647								(2,647)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2021	01/31/2023	02/02/2023	Maturity	6,192	2,378,045	384.05	4,083								(4,083)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2021	02/01/2023	02/03/2023	Maturity	11,977	4,646,481	387.95	7,082								(7,082)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank UBS AG	02/18/2021	02/15/2023	02/17/2023	Maturity	5,587	2,174,193	389.18	4,343								(4,343)				03
FEB 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	02/19/2021	02/15/2023	02/17/2023	Exercise	1,183	372,449	314.81	818			13,428					(818)				03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/22/2021	02/21/2023	02/23/2023	Exercise	12,777	4,117,008	322.22	6,463			11,883					(6,463)				03
JAN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/22/2021	01/27/2023	01/31/2023	Exercise	6,674	2,124,913	318.39	2,114			46,050					(2,114)				03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/22/2021	02/09/2023	02/13/2023	Exercise	13,014	4,155,723	319.32	5,869			64,030					(5,869)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2021	02/10/2023	02/14/2023	Maturity	2,634	1,044,853	396.72	1,242								(1,242)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2021	02/24/2023	02/28/2023	Maturity	5,720	2,236,681	391.02	4,578								(4,578)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2021	02/16/2023	02/21/2023	Maturity	4,867	1,942,325	399.11	2,373								(2,373)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2021	02/17/2023	02/22/2023	Maturity	12,779	5,097,787	398.92	6,417								(6,417)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2021	02/17/2023	02/22/2023	Maturity	6,705	2,641,746	393.97	4,158								(4,158)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2021	02/17/2023	02/22/2023	Maturity	4,040	1,604,556	397.19	2,187								(2,187)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2021	02/21/2023	02/23/2023	Maturity	8,385	3,305,559	394.23	5,575								(5,575)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2021	02/22/2023	02/24/2023	Maturity	9,169	3,604,479	393.13	6,498								(6,498)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2021	02/23/2023	02/27/2023	Maturity	3,502	1,392,437	397.63	2,082								(2,082)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2021	02/24/2023	02/28/2023	Maturity	6,149	2,441,496	397.07	3,834								(3,834)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2021	04/17/2023	04/19/2023	Maturity	94,430	34,786,079	368.38	298,583								(298,583)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2021	05/01/2023	05/03/2023	Maturity	79,258	29,236,654	368.88	275,112								(275,112)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2021	03/27/2023	03/29/2023	Maturity	78,138	28,761,017	368.08	204,675								(204,675)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2021	06/26/2023	06/28/2023	Maturity	76,558	28,438,985	371.47	338,945								(338,945)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2021	07/11/2023	07/13/2023	Maturity	41,778	15,591,840	373.21	186,906								(186,906)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2021	07/24/2023	07/26/2023	Maturity	71,103	26,612,375	374.28	323,933								(323,933)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2021	07/17/2023	07/19/2023	Maturity	75,676	28,193,940	372.56	354,916								(354,916)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2021	05/15/2023	05/17/2023	Maturity	61,896	22,917,443	370.26	226,105								(226,105)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2021	05/22/2023	05/24/2023	Maturity	56,134	20,693,278	368.64	225,816								(225,816)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2021	07/03/2023	07/06/2023	Maturity	64,801	24,056,094	371.23	298,780								(298,780)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2021	04/03/2023	04/05/2023	Exercise	76,194	27,867,098	365.74	230,934								(230,934)				03

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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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUN 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2021	06/12/2023	06/14/2023	Maturity	70,148	25,917,615	369.47	309,200								(309,200)				03
JUN 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2021	06/05/2023	06/07/2023	Maturity	48,946	17,990,408	367.56	220,818								(220,818)				03
SEP 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/08/2021	09/11/2023	09/13/2023	Maturity	51,121	19,265,332	376.86	254,289								(254,289)				03
FEB 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/09/2021	02/24/2023	02/28/2023	Maturity	6,764	2,639,864	390.27	5,834								(5,834)				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/09/2021	03/08/2023	03/10/2023	Maturity	5,555	2,176,098	391.71	5,492								(5,492)				03
FEB 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/09/2021	02/27/2023	03/01/2023	Maturity	17,932	7,010,656	390.95	15,859								(15,859)				03
FEB 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/09/2021	02/28/2023	03/02/2023	Maturity	12,251	4,771,617	389.48	11,672								(11,672)				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/09/2021	03/01/2023	03/03/2023	Maturity	13,167	5,178,599	393.29	10,963								(10,963)				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/09/2021	03/02/2023	03/06/2023	Maturity	6,847	2,718,474	397.01	4,969								(4,969)				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/09/2021	03/03/2023	03/07/2023	Maturity	7,624	3,002,505	393.83	6,415								(6,415)				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/09/2021	03/03/2023	03/07/2023	Maturity	7,571	2,941,757	388.58	7,835								(7,835)				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/09/2021	03/06/2023	03/08/2023	Maturity	8,035	3,152,003	392.29	7,533								(7,533)				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/09/2021	03/07/2023	03/09/2023	Maturity	7,339	2,852,376	388.66	8,049								(8,049)				03
JAN 23 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/09/2021	01/09/2023	01/11/2023	Exercise	68,815	19,673,526	285.89	7,291			882,897					(7,291)				03
JAN 23 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/09/2021	01/13/2023	01/18/2023	Exercise	50,746	14,498,543	285.71	8,125			625,187					(8,125)				03
JAN 23 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/09/2021	01/23/2023	01/25/2023	Exercise	75,676	21,557,000	284.86	23,133			1,225,191					(23,133)				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2021	03/15/2023	03/17/2023	Maturity	8,290	3,231,459	389.78	10,629								(10,629)				03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2021	02/17/2023	02/22/2023	Exercise	9,104	2,911,726	319.83	4,890			52,530					(4,890)				03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2021	02/23/2023	02/27/2023	Exercise	11,210	3,607,381	321.81	6,108			13,788					(6,108)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	03/18/2021	03/15/2023	03/17/2023	Exercise	8,255	2,583,979	313.01	9,482			23,775					(9,482)				03
FEB 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2021	02/28/2023	03/02/2023	Exercise	10,633	3,361,220	316.11	8,460			55,186					(8,460)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2021	03/07/2023	03/09/2023	Exercise	9,746	3,099,596	318.04	7,876			24,852					(7,876)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2021	03/15/2023	03/17/2023	Maturity	8,507	2,700,140	317.42	7,935								(7,935)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2021	03/17/2023	03/21/2023	Maturity	8,474	2,724,999	321.56	6,584								(6,584)				03
FEB 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/19/2021	02/17/2023	02/22/2023	Maturity	2,277	910,207	399.75	1,272								(1,272)				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/19/2021	03/17/2023	03/21/2023	Maturity	9,404	3,717,747	395.33	9,946								(9,946)				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/19/2021	03/03/2023	03/07/2023	Maturity	1,273	496,832	390.33	1,344								(1,344)				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/19/2021	03/08/2023	03/13/2023	Maturity	10,417	4,127,641	396.25	9,523								(9,523)				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/19/2021	03/10/2023	03/14/2023	Maturity	16,153	6,413,922	397.08	14,477								(14,477)				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/19/2021	03/10/2023	03/14/2023	Maturity	9,666	3,784,990	391.57	10,799								(10,799)				03

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MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/19/2021	03/13/2023	03/15/2023	Maturity	11,336	4,492,982	396.34	10,922								(10,922)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/19/2021	03/14/2023	03/16/2023	Maturity	3,440	1,355,856	394.14	3,673								(3,673)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/19/2021	03/15/2023	03/17/2023	Maturity	11,971	4,723,084	394.56	12,733								(12,733)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/19/2021	03/16/2023	03/20/2023	Maturity	8,420	3,361,721	399.24	7,489								(7,489)				03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2021	01/23/2023	01/25/2023	Exercise	3,297	935,069	283.65	1,216			57,360					(1,216)				03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2021	01/27/2023	01/31/2023	Exercise	3,862	1,096,360	283.87	1,659			65,348					(1,659)				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2021	02/02/2023	02/06/2023	Exercise	3,901	1,111,339	284.85	1,954			63,516					(1,954)				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2021	02/08/2023	02/10/2023	Exercise	3,518	1,005,892	285.92	1,972			48,303					(1,972)				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2021	02/23/2023	02/27/2023	Exercise	5,679	1,651,932	290.87	3,385			41,800					(3,385)				03
MAR 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2021	03/20/2023	03/22/2023	Exercise	1,949	567,759	291.32	1,646			12,064					(1,646)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2021	03/17/2023	03/21/2023	Maturity	9,069	3,578,698	394.6	9,453								(9,453)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2021	03/20/2023	03/22/2023	Maturity	13,432	5,314,403	395.64	13,936								(13,936)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2021	03/21/2023	03/23/2023	Maturity	7,191	2,839,606	394.88	7,789								(7,789)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2021	03/22/2023	03/24/2023	Maturity	11,321	4,482,467	395.95	11,888								(11,888)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2021	03/23/2023	03/27/2023	Maturity	13,133	5,208,042	396.56	13,608								(13,608)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/01/2021	03/24/2023	03/28/2023	Maturity	11,083	4,381,466	395.34	13,157								(13,157)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/01/2021	03/24/2023	03/28/2023	Maturity	4,742	1,861,872	392.65	6,258								(6,258)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/01/2021	03/24/2023	03/28/2023	Maturity	6,744	2,683,307	397.86	7,220								(7,220)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/01/2021	03/27/2023	03/29/2023	Maturity	14,160	5,581,042	394.15	18,237								(18,237)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/01/2021	03/28/2023	03/30/2023	Maturity	6,235	2,454,284	393.61	8,293								(8,293)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/01/2021	03/29/2023	03/31/2023	Maturity	17,100	6,737,033	393.97	22,666								(22,666)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/01/2021	03/30/2023	04/03/2023	Maturity	13,160	5,221,589	396.78	15,761								(15,761)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/01/2021	03/31/2023	04/04/2023	Maturity	6,124	2,422,060	395.49	7,814								(7,814)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/06/2021	03/15/2023	03/17/2023	Exercise	8,404	2,654,514	315.85	10,626			336					(10,626)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/06/2021	03/22/2023	03/24/2023	Maturity	7,040	2,237,149	317.78	8,900								(8,900)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/06/2021	03/30/2023	04/03/2023	Maturity	12,470	4,043,457	324.26	12,659								(12,659)				03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/06/2021	04/05/2023	04/10/2023	Maturity	7,122	2,321,166	325.93	7,084								(7,084)				03
MAR 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/08/2021	03/31/2023	04/05/2023	Maturity	1,329	559,805	421.14	1,424								(1,424)				03
APR 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/08/2021	04/06/2023	04/11/2023	Maturity	799	337,914	423.07	841								(841)				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2021	03/31/2023	04/04/2023	Maturity	4,423	1,744,385	394.41	6,212								(6,212)				03

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
APR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2021	04/10/2023	04/12/2023	Maturity	11,466	4,547,823	396.64	16,323								(16,323)				03
APR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2021	04/11/2023	04/13/2023	Maturity	10,425	4,125,158	395.71	15,544								(15,544)				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2021	03/31/2023	04/04/2023	Maturity	5,914	2,350,386	397.42	7,373								(7,373)				03
APR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2021	04/03/2023	04/05/2023	Maturity	13,005	5,129,081	394.4	18,870								(18,870)				03
APR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2021	04/04/2023	04/06/2023	Maturity	5,737	2,266,180	394.99	8,211								(8,211)				03
APR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2021	04/05/2023	04/10/2023	Maturity	9,552	3,768,075	394.46	14,110								(14,110)				03
APR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2021	04/06/2023	04/11/2023	Maturity	8,023	3,203,351	399.26	9,871								(9,871)				03
APR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2021	04/06/2023	04/11/2023	Maturity	4,528	1,800,959	397.74	5,928								(5,928)				03
APR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2021	04/06/2023	04/11/2023	Maturity	9,858	3,909,107	396.55	13,541								(13,541)				03
APR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2021	04/06/2023	04/11/2023	Maturity	7,594	3,032,996	399.39	9,293								(9,293)				03
MAR 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	04/14/2021	03/10/2023	03/14/2023	Maturity	1,455	550,908	378.54	1,467								(1,467)				03
MAR 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	04/14/2021	03/16/2023	03/20/2023	Maturity	1,060	404,929	382.07	1,004								(1,004)				03
APR 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	04/14/2021	04/05/2023	04/10/2023	Maturity	2,363	902,683	382.06	2,814								(2,814)				03
APR 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	04/14/2021	04/06/2023	04/11/2023	Maturity	2,607	997,905	382.81	3,047								(3,047)				03
APR 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	04/14/2021	04/13/2023	04/17/2023	Maturity	476	182,751	383.64	576								(576)				03
APR 23 JPMorgan MOZA1C2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	04/19/2021	04/14/2023	04/18/2023	Maturity	8,692	3,416,150	393.03	15,813								(15,813)				03
APR 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	04/20/2021	04/14/2023	04/18/2023	Exercise	7,902	2,522,742	319.25	13,784			12,090					(13,784)				03
APR 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/21/2021	04/14/2023	04/18/2023	Maturity	4,779	1,463,131	306.15	4,534								(4,534)				03
APR 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/21/2021	04/19/2023	04/21/2023	Maturity	902	278,835	309.14	738								(738)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	03/31/2023	04/04/2023	Exercise	9,447	3,023,386	320.04	14,199			283					(14,199)				03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	04/06/2023	04/11/2023	Maturity	8,344	2,705,995	324.3	10,949								(10,949)				03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	04/13/2023	04/17/2023	Maturity	8,478	2,765,243	326.15	10,891								(10,891)				03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	04/19/2023	04/21/2023	Maturity	9,492	3,110,555	327.71	11,926								(11,926)				03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	04/21/2023	04/25/2023	Maturity	7,852	2,609,929	332.37	7,907								(7,907)				03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	04/26/2023	04/28/2023	Maturity	2,717	897,062	330.17	3,205								(3,205)				03
MAR 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/29/2021	03/16/2023	03/20/2023	Maturity	1,090	238,254	218.61	639								(639)				03
MAR 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/29/2021	03/24/2023	03/28/2023	Maturity	2,638	576,464	218.5	1,721								(1,721)				03
APR 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/29/2021	04/06/2023	04/11/2023	Maturity	6,014	1,321,399	219.73	4,120								(4,120)				03
APR 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/29/2021	04/14/2023	04/18/2023	Maturity	3,295	724,300	219.79	2,430								(2,430)				03
APR 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/29/2021	04/21/2023	04/25/2023	Maturity	3,962	869,408	219.42	3,193								(3,193)				03

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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	24	25
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APR 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/29/2021	04/28/2023	05/02/2023	Maturity	261	56,041	214.85	305								(305)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/12/2023	04/14/2023	Maturity	10,928	4,334,198	396.61	17,679								(17,679)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/21/2023	04/25/2023	Maturity	4,636	1,854,124	399.9	7,127								(7,127)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/24/2023	04/26/2023	Maturity	20,749	8,235,742	396.93	36,797								(36,797)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/25/2023	04/27/2023	Maturity	5,365	2,130,149	397.03	9,560								(9,560)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/26/2023	04/28/2023	Maturity	6,568	2,613,527	397.94	11,381								(11,381)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/27/2023	05/01/2023	Maturity	9,096	3,647,895	401.05	14,039								(14,039)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/28/2023	05/02/2023	Maturity	24,416	9,746,575	399.19	40,917								(40,917)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/13/2023	04/17/2023	Maturity	8,990	3,546,635	394.53	15,894								(15,894)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/14/2023	04/18/2023	Maturity	14,497	5,794,881	399.72	21,094								(21,094)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/17/2023	04/19/2023	Maturity	15,608	6,231,774	399.26	23,785								(23,785)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/18/2023	04/20/2023	Maturity	7,211	2,867,191	397.64	11,821								(11,821)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/19/2023	04/21/2023	Maturity	6,656	2,666,050	400.57	9,792								(9,792)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/20/2023	04/24/2023	Maturity	8,536	3,417,045	400.3	12,800								(12,800)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/21/2023	04/25/2023	Maturity	7,082	2,820,650	398.29	11,615								(11,615)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/21/2023	04/25/2023	Maturity	7,795	3,093,347	396.85	13,525								(13,525)				03
APR 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	05/05/2021	04/12/2023	04/14/2023	Maturity	2,044	868,537	424.86	2,652							(2,652)				03
APR 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	05/05/2021	04/14/2023	04/18/2023	Maturity	1,948	827,600	424.82	2,579							(2,579)				03
MAY 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	05/05/2021	05/02/2023	05/04/2023	Maturity	1,479	623,988	422.03	2,549							(2,549)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/11/2021	04/28/2023	05/02/2023	Maturity	3,438	1,382,851	402.27	4,922								(4,922)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/11/2021	05/10/2023	05/12/2023	Maturity	11,817	4,736,602	400.82	19,711								(19,711)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/11/2021	05/01/2023	05/03/2023	Maturity	17,553	6,983,091	397.84	30,861								(30,861)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/11/2021	05/02/2023	05/04/2023	Maturity	5,485	2,181,744	397.78	9,738								(9,738)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/11/2021	05/04/2023	05/08/2023	Maturity	16,476	6,564,239	398.41	28,951								(28,951)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/11/2021	05/05/2023	05/09/2023	Maturity	9,047	3,601,314	398.08	16,236								(16,236)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/11/2021	05/05/2023	05/09/2023	Maturity	5,585	2,227,557	398.87	9,716								(9,716)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/11/2021	05/05/2023	05/09/2023	Maturity	3,643	1,461,860	401.32	5,731								(5,731)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/11/2021	05/08/2023	05/10/2023	Maturity	23,728	9,538,173	401.98	37,159								(37,159)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/11/2021	05/08/2023	05/11/2023	Maturity	9,873	3,943,907	399.47	17,267								(17,267)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/12/2021	04/14/2023	04/18/2023	Maturity	1,218	486,426	399.43	1,727								(1,727)				03

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/12/2021	05/11/2023	05/15/2023	Maturity	3,534	1,436,592	406.56	4,632								(4,632)				03
MAY 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/12/2021	05/05/2023	05/09/2023	Maturity	4,894	1,524,865	311.56	3,473								(3,473)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	05/19/2021	05/15/2023	05/17/2023	Maturity	6,053	2,381,973	393.55	13,331								(13,331)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/21/2021	05/11/2023	05/15/2023	Maturity	14,087	5,664,536	402.11	23,173								(23,173)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/21/2021	05/12/2023	05/16/2023	Maturity	32,887	13,168,601	400.42	58,404								(58,404)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/21/2021	05/15/2023	05/17/2023	Maturity	14,999	5,973,467	398.25	29,674								(29,674)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/21/2021	05/16/2023	05/18/2023	Maturity	7,711	3,068,712	397.95	15,550								(15,550)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/21/2021	05/17/2023	05/19/2023	Maturity	4,587	1,839,678	401.06	8,217								(8,217)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/21/2021	05/18/2023	05/22/2023	Maturity	15,989	6,414,287	401.17	28,722								(28,722)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/21/2021	05/19/2023	05/23/2023	Maturity	7,606	3,048,693	400.82	13,947								(13,947)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/21/2021	05/19/2023	05/23/2023	Maturity	6,394	2,529,404	395.61	14,405								(14,405)				03
MAY 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	05/25/2021	05/24/2023	05/26/2023	Maturity	129	49,815	386.64	216								(216)				03
APR 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	05/25/2021	04/14/2023	04/18/2023	Maturity	1,734	668,580	385.48	2,239								(2,239)				03
APR 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	05/25/2021	04/21/2023	04/25/2023	Maturity	1,500	575,817	383.87	2,202								(2,202)				03
APR 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	05/25/2021	04/28/2023	05/02/2023	Maturity	3,782	1,460,088	386.04	5,385								(5,385)				03
MAY 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	05/25/2021	05/05/2023	05/09/2023	Maturity	4,240	1,639,119	386.56	6,246								(6,246)				03
MAY 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	05/25/2021	05/05/2023	05/09/2023	Maturity	1,896	735,841	388.2	2,609								(2,609)				03
MAY 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	05/25/2021	05/12/2023	05/16/2023	Maturity	2,270	868,643	382.64	4,122								(4,122)				03
MAY 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	05/25/2021	05/10/2023	05/12/2023	Maturity	1,504	579,556	385.42	2,408								(2,408)				03
MAY 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	05/25/2021	05/12/2023	05/16/2023	Maturity	1,671	641,872	384.03	2,872								(2,872)				03
MAY 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	05/25/2021	05/19/2023	05/23/2023	Maturity	1,640	631,686	385.09	2,834								(2,834)				03
APR 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/28/2021	04/24/2023	04/26/2023	Maturity	12,661	4,137,949	326.83	19,294								(19,294)				03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/28/2021	05/05/2023	05/09/2023	Maturity	12,380	4,082,042	329.72	17,868								(17,868)				03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/28/2021	05/26/2023	05/31/2023	Maturity	10,273	3,384,758	329.48	17,428								(17,428)				03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/28/2021	05/15/2023	05/17/2023	Maturity	12,842	4,223,460	328.87	20,825								(20,825)				03
MAY 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	05/19/2021	05/15/2023	05/17/2023	Maturity	3,008	967,451	321.61	5,730								(5,730)				03
JUN 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/02/2021	06/01/2023	06/05/2023	Maturity	7,306	2,275,075	311.39	7,776								(7,776)				03
MAY 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/02/2021	05/12/2023	05/16/2023	Maturity	1,388	590,396	425.44	2,211								(2,211)				03
MAY 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/02/2021	05/24/2023	05/26/2023	Maturity	1,685	716,621	425.35	2,927								(2,927)				03
JUN 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/02/2021	06/01/2023	06/05/2023	Maturity	1,291	551,680	427.49	2,161								(2,161)				03

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MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/04/2021	05/19/2023	05/23/2023	Maturity	7,693	3,070,456	399.1	17,750								(17,750)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/04/2021	05/31/2023	06/02/2023	Maturity	4,564	1,831,586	401.33	10,420								(10,420)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/04/2021	06/01/2023	06/05/2023	Maturity	5,949	2,413,485	405.73	11,467								(11,467)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/04/2021	06/02/2023	06/06/2023	Maturity	6,243	2,524,729	404.44	12,765								(12,765)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/04/2021	06/02/2023	06/06/2023	Maturity	5,572	2,228,008	399.87	13,628								(13,628)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/04/2021	05/22/2023	05/24/2023	Maturity	16,178	6,462,376	399.46	37,527								(37,527)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/04/2021	05/23/2023	05/25/2023	Maturity	5,178	2,060,374	397.91	12,821								(12,821)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/04/2021	05/24/2023	05/26/2023	Maturity	8,075	3,235,249	400.65	18,120								(18,120)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/04/2021	05/25/2023	05/30/2023	Maturity	4,523	1,811,404	400.49	10,279								(10,279)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/04/2021	05/26/2023	05/31/2023	Maturity	10,628	4,269,141	401.69	23,191								(23,191)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/04/2021	05/26/2023	05/31/2023	Maturity	4,116	1,645,578	399.84	9,655								(9,655)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/04/2021	05/26/2023	05/31/2023	Maturity	13,479	5,451,824	404.48	26,331								(26,331)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/04/2021	05/30/2023	06/01/2023	Maturity	15,670	6,286,803	401.2	35,750								(35,750)				03
MAY 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2021	05/05/2023	05/09/2023	Maturity	2,408	530,528	220.34	2,370								(2,370)				03
MAY 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2021	05/10/2023	05/12/2023	Maturity	2,078	454,260	218.6	2,396								(2,396)				03
MAY 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2021	05/12/2023	05/16/2023	Maturity	1,516	329,481	217.4	1,926								(1,926)				03
MAY 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2021	05/19/2023	05/23/2023	Maturity	1,588	349,869	220.38	1,720								(1,720)				03
MAY 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2021	05/26/2023	05/31/2023	Maturity	4,584	1,013,558	221.1	4,943								(4,943)				03
JUN 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2021	06/01/2023	06/05/2023	Maturity	2,649	586,444	221.39	2,900								(2,900)				03
JUN 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2021	06/07/2023	06/09/2023	Maturity	2,853	631,630	221.38	3,239								(3,239)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2021	06/02/2023	06/06/2023	Maturity	5,761	2,323,071	403.22	12,995								(12,995)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2021	06/05/2023	06/07/2023	Maturity	10,438	4,212,407	403.58	23,638								(23,638)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2021	06/07/2023	06/09/2023	Maturity	8,590	3,459,514	402.75	20,322								(20,322)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2021	06/06/2023	06/08/2023	Maturity	6,837	2,737,585	400.39	17,619								(17,619)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2021	06/08/2023	06/12/2023	Maturity	4,136	1,670,067	403.75	9,464								(9,464)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2021	06/09/2023	06/13/2023	Maturity	11,660	4,704,453	403.46	27,144								(27,144)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2021	06/09/2023	06/13/2023	Maturity	6,165	2,479,784	402.26	15,041								(15,041)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/15/2021	05/25/2023	05/30/2023	Maturity	4,161	1,676,938	403.02	8,890								(8,890)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/15/2021	06/14/2023	06/16/2023	Maturity	6,328	2,587,635	408.93	11,991								(11,991)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	06/16/2021	06/15/2023	06/20/2023	Maturity	2,178	865,687	397.54	6,603								(6,603)				03

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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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUN 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	06/17/2021	06/15/2023	06/20/2023	Maturity	1,496	482,783	322.72	3,541							(3,541)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/21/2021	06/09/2023	06/13/2023	Maturity	6,337	2,563,531	404.56	12,650							(12,650)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/21/2021	06/12/2023	06/14/2023	Maturity	13,755	5,553,298	403.74	28,915							(28,915)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/21/2021	06/14/2023	06/16/2023	Maturity	3,529	1,423,677	403.38	7,619							(7,619)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/21/2021	06/13/2023	06/15/2023	Maturity	5,300	2,147,985	405.31	10,498							(10,498)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/21/2021	06/15/2023	06/20/2023	Maturity	9,837	3,980,937	404.67	20,256							(20,256)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/21/2021	06/16/2023	06/20/2023	Maturity	7,223	2,917,165	403.87	15,456							(15,456)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/21/2021	06/16/2023	06/20/2023	Maturity	6,831	2,753,624	403.13	15,056							(15,056)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/21/2021	06/16/2023	06/20/2023	Maturity	5,403	2,167,381	401.15	12,889							(12,889)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/21/2021	06/19/2023	06/21/2023	Maturity	14,173	5,617,267	396.34	41,372							(41,372)				03
JUN 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/21/2021	06/20/2023	06/22/2023	Maturity	7,179	2,869,853	399.75	18,500							(18,500)				03
JUN 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	06/24/2021	06/14/2023	06/16/2023	Maturity	10,924	3,412,552	312.38	10,370							(10,370)				03
JUN 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	06/24/2021	06/23/2023	06/27/2023	Maturity	5,720	1,769,499	309.36	7,049							(7,049)				03
JUN 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/24/2021	06/02/2023	06/06/2023	Maturity	4,494	1,920,922	427.47	8,021							(8,021)				03
JUN 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/24/2021	06/16/2023	06/20/2023	Maturity	2,643	1,128,473	426.91	5,246							(5,246)				03
JUN 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/24/2021	06/23/2023	06/27/2023	Maturity	1,270	542,756	427.36	2,572							(2,572)				03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	06/28/2021	05/19/2023	05/23/2023	Maturity	7,945	2,610,761	328.62	12,839							(12,839)				03
MAY 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	06/28/2021	05/26/2023	05/31/2023	Maturity	7,388	2,438,459	330.05	11,631							(11,631)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	06/28/2021	06/02/2023	06/06/2023	Maturity	6,649	2,179,973	327.85	12,246							(12,246)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	06/28/2021	06/07/2023	06/09/2023	Maturity	10,933	3,623,209	331.39	17,334							(17,334)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	06/28/2021	06/13/2023	06/15/2023	Maturity	7,742	2,561,163	330.83	13,099							(13,099)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	06/28/2021	06/21/2023	06/23/2023	Maturity	6,819	2,241,520	328.7	13,454							(13,454)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	06/28/2021	06/27/2023	06/29/2023	Maturity	5,269	1,729,375	328.24	10,986							(10,986)				03
MAY 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYJLNB8C3868	06/29/2021	05/26/2023	05/31/2023	Maturity	2,595	1,004,163	386.98	4,435							(4,435)				03
JUN 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYJLNB8C3868	06/29/2021	06/02/2023	06/06/2023	Maturity	2,981	1,156,303	387.9	5,126							(5,126)				03
JUN 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYJLNB8C3868	06/29/2021	06/09/2023	06/13/2023	Maturity	2,979	1,153,027	387.07	5,526							(5,526)				03
JUN 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYJLNB8C3868	06/29/2021	06/28/2023	06/30/2023	Maturity	2,205	850,578	385.79	4,783							(4,783)				03
JUN 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYJLNB8C3868	06/29/2021	06/16/2023	06/20/2023	Maturity	1,785	688,611	385.88	3,617							(3,617)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	07/02/2021	06/05/2023	06/07/2023	Maturity	1,370	548,438	400.34	3,666							(3,666)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	07/02/2021	06/21/2023	06/23/2023	Maturity	7,110	2,841,557	399.68	21,284							(21,284)				03

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/02/2021	06/22/2023	06/26/2023	Maturity	8,799	3,554,368	403.95	22,479								(22,479)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/02/2021	06/23/2023	06/27/2023	Maturity	27,711	11,183,730	403.58	72,246								(72,246)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/02/2021	06/26/2023	06/28/2023	Maturity	10,602	4,271,371	402.89	28,832								(28,832)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/02/2021	06/27/2023	06/29/2023	Maturity	9,641	3,905,957	405.16	24,103								(24,103)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/02/2021	06/28/2023	06/30/2023	Maturity	3,773	1,536,790	407.28	8,710								(8,710)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/02/2021	06/29/2023	07/03/2023	Maturity	7,582	3,043,765	401.46	22,105								(22,105)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/02/2021	06/30/2023	07/05/2023	Maturity	5,349	2,156,418	403.16	14,688								(14,688)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/02/2021	06/30/2023	07/05/2023	Maturity	6,766	2,755,160	407.2	15,834								(15,834)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2021	06/30/2023	07/05/2023	Maturity	4,497	1,824,378	405.65	10,618								(10,618)				03
JUL 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/14/2021	07/07/2023	07/11/2023	Maturity	7,549	2,349,287	311.21	10,863								(10,863)				03
JUL 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/14/2021	07/13/2023	07/17/2023	Maturity	1,723	538,726	312.62	2,325								(2,325)				03
JUL 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/14/2021	07/06/2023	07/10/2023	Maturity	2,582	1,111,732	430.52	6,502								(6,502)				03
JUL 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/14/2021	07/13/2023	07/17/2023	Maturity	1,150	493,377	429.18	3,153								(3,153)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/16/2021	07/12/2023	07/14/2023	Maturity	11,880	4,826,308	406.26	29,159								(29,159)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/16/2021	07/13/2023	07/17/2023	Maturity	6,213	2,524,355	406.31	15,291								(15,291)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/16/2021	07/14/2023	07/18/2023	Maturity	5,744	2,332,873	406.16	14,298								(14,298)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/16/2021	06/30/2023	07/05/2023	Maturity	10,030	4,058,191	404.59	24,844								(24,844)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/16/2021	07/03/2023	07/06/2023	Maturity	5,935	2,409,944	406.07	14,059								(14,059)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/16/2021	07/05/2023	07/07/2023	Maturity	6,733	2,715,531	403.31	17,996								(17,996)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/16/2021	07/06/2023	07/10/2023	Maturity	3,767	1,517,791	402.89	10,286								(10,286)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/16/2021	07/07/2023	07/11/2023	Maturity	3,439	1,380,869	401.49	9,966								(9,966)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/16/2021	07/07/2023	07/11/2023	Maturity	3,970	1,609,708	405.42	9,848								(9,848)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/16/2021	07/07/2023	07/11/2023	Maturity	8,596	3,507,954	408.1	19,101								(19,101)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/16/2021	07/10/2023	07/12/2023	Maturity	7,559	3,045,093	402.83	21,085								(21,085)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/16/2021	07/11/2023	07/13/2023	Maturity	9,067	3,655,625	403.2	25,051								(25,051)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/16/2021	07/14/2023	07/18/2023	Maturity	3,997	1,589,368	397.67	13,826								(13,826)				03
JUN 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/20/2021	06/09/2023	06/13/2023	Maturity	5,418	1,193,078	220.21		(26,981)		(26,981)									03
JUN 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/20/2021	06/21/2023	06/23/2023	Maturity	4,363	957,020	219.34		(23,387)		(23,387)									03
JUN 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/20/2021	06/30/2023	07/05/2023	Maturity	4,550	1,004,010	220.68		(22,384)		(22,384)									03
JUL 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/20/2021	07/19/2023	07/21/2023	Maturity	4,246	932,219	219.53		(23,016)		(23,016)									03

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

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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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/27/2021	07/14/2023	07/18/2023	Maturity	2,946	1,209,544	410.64	6,506								(6,506)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/27/2021	07/26/2023	07/28/2023	Maturity	2,564	1,045,461	407.77	6,742								(6,742)				03
JUL 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/27/2021	07/26/2023	07/28/2023	Maturity	4,667	1,463,297	313.55	7,665								(7,665)				03
JUN 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	07/29/2021	06/30/2023	07/05/2023	Maturity	3,715	1,435,886	386.53	10,294								(10,294)				03
JUL 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	07/29/2021	07/06/2023	07/10/2023	Maturity	2,555	992,277	388.42	6,773								(6,773)				03
JUL 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	07/29/2021	07/13/2023	07/17/2023	Maturity	1,767	683,843	386.96	5,126								(5,126)				03
JUL 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	07/29/2021	07/21/2023	07/25/2023	Maturity	2,370	924,931	390.23	6,277								(6,277)				03
JUL 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	07/29/2021	07/27/2023	07/31/2023	Maturity	1,371	538,304	392.61	3,395								(3,395)				03
JUL 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/13/2023	07/17/2023	Maturity	10,905	3,329,753	305.35	21,373								(21,373)				03
JUL 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/27/2023	07/31/2023	Exercise	14,107	4,260,725	302.03	35,017			57,839					(35,017)				03
JUL 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/28/2023	08/01/2023	Exercise	5,698	1,718,478	301.6	14,520			23,703					(14,520)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/14/2023	07/18/2023	Maturity	4,290	1,745,152	406.84	11,486								(11,486)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/17/2023	07/19/2023	Maturity	7,717	3,113,565	403.45	23,946								(23,946)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/18/2023	07/20/2023	Maturity	4,718	1,891,889	400.97	16,172								(16,172)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/19/2023	07/21/2023	Maturity	10,349	4,172,803	403.19	32,751								(32,751)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/20/2023	07/24/2023	Maturity	4,744	1,925,339	405.83	13,597								(13,597)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/21/2023	07/25/2023	Maturity	6,769	2,711,754	400.6	23,834								(23,834)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/21/2023	07/25/2023	Maturity	3,779	1,544,779	408.73	9,684								(9,684)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/24/2023	07/26/2023	Maturity	16,039	6,494,522	404.93	48,487								(48,487)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/26/2023	07/28/2023	Maturity	8,341	3,409,761	408.78	21,824								(21,824)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/27/2023	07/31/2023	Maturity	4,730	1,921,307	406.16	13,801								(13,801)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/28/2023	08/01/2023	Maturity	4,977	2,015,664	404.96	15,287								(15,287)				03
JUN 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/30/2021	07/28/2023	08/01/2023	Maturity	4,966	2,025,346	407.84	13,611								(13,611)				03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/30/2021	06/29/2023	07/03/2023	Maturity	11,569	3,831,801	331.22	30,316								(30,316)				03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/30/2021	07/07/2023	07/11/2023	Maturity	11,701	3,868,995	330.65	32,758								(32,758)				03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/30/2021	07/21/2023	07/25/2023	Maturity	9,544	3,161,703	331.28	27,699								(27,699)				03
JUL 23 NYSE Zebra2 Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	07/30/2021	07/28/2023	08/01/2023	Maturity	4,408	1,479,717	335.66	10,734								(10,734)				03
JUL 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/19/2021	07/14/2023	07/18/2023	Maturity	1,791	582,407	325.26	4,895								(4,895)				03
AUG 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2021	07/21/2023	07/25/2023	Maturity	2,149	938,383	436.64	6,146								(6,146)				03
		N/A	Equity / Index	Societe General SA	08/04/2021	08/02/2023	08/04/2023	Maturity	1,318	571,708	433.69	4,437								(4,437)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2021	07/28/2023	08/01/2023	Maturity	7,350	2,998,212	407.92	20,377								(20,377)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2021	07/31/2023	08/02/2023	Maturity	5,297	2,148,452	405.62	16,297								(16,297)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2021	08/01/2023	08/03/2023	Maturity	4,301	1,751,797	407.3	12,441								(12,441)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2021	08/02/2023	08/04/2023	Maturity	8,734	3,556,805	407.26	25,397								(25,397)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2021	08/03/2023	08/07/2023	Maturity	4,920	2,007,917	408.09	13,903								(13,903)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2021	08/04/2023	08/08/2023	Maturity	3,190	1,298,252	406.95	9,471								(9,471)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2021	08/04/2023	08/08/2023	Maturity	5,950	2,435,842	409.39	16,017								(16,017)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2021	08/04/2023	08/08/2023	Maturity	4,584	1,891,390	412.58	10,812								(10,812)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2021	08/07/2023	08/09/2023	Maturity	10,249	4,184,195	408.24	29,278								(29,278)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2021	08/08/2023	08/10/2023	Maturity	3,545	1,443,093	407.13	10,628								(10,628)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2021	08/09/2023	08/11/2023	Maturity	7,641	3,122,222	408.61	21,666								(21,666)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	08/17/2021	08/15/2023	08/17/2023	Maturity	3,493	1,399,318	400.65	13,851								(13,851)				03
AUG 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	08/18/2021	08/15/2023	08/17/2023	Maturity	1,655	545,128	329.46	6,244								(6,244)				03
AUG 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/03/2023	08/07/2023	Maturity	8,775	2,662,268	303.39	18,540								(18,540)				03
AUG 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/11/2023	08/15/2023	Maturity	8,386	2,557,103	304.91	16,852								(16,852)				03
AUG 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/18/2023	08/22/2023	Maturity	2,532	760,881	300.45	6,648								(6,648)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/10/2023	08/14/2023	Maturity	8,778	3,577,523	407.55	24,412								(24,412)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/11/2023	08/15/2023	Maturity	8,738	3,563,019	407.78	24,159								(24,159)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/11/2023	08/15/2023	Maturity	9,294	3,838,315	413	20,603								(20,603)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/14/2023	08/16/2023	Maturity	5,068	2,076,709	409.76	13,066								(13,066)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/15/2023	08/17/2023	Maturity	8,290	3,422,825	412.89	18,787								(18,787)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/16/2023	08/18/2023	Maturity	5,403	2,208,878	408.81	14,610								(14,610)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/17/2023	08/21/2023	Maturity	4,196	1,705,407	406.42	12,558								(12,558)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2021	08/18/2023	08/22/2023	Maturity	8,939	3,612,883	404.16	29,406								(29,406)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2021	08/04/2023	08/08/2023	Maturity	3,757	1,540,411	410.06	10,327								(10,327)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2021	08/16/2023	08/18/2023	Maturity	2,100	866,139	412.52	5,482								(5,482)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2021	08/24/2023	08/28/2023	Maturity	1,348	554,508	411.24	3,831								(3,831)				03
AUG 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2021	08/16/2023	08/18/2023	Maturity	5,096	1,614,269	316.76	8,110								(8,110)				03
AUG 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2021	08/24/2023	08/28/2023	Maturity	2,377	751,590	316.17	4,061								(4,061)				03
AUG 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2021	08/04/2023	08/08/2023	Maturity	5,046	1,581,195	313.33	9,566								(9,566)				03

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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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
AUG 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA C2RNE81BXP4R0TD8PU41	08/26/2021	08/10/2023	08/14/2023	Maturity	2,513	1,112,515	442.63	5,764								(5,764)				03
AUG 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA C2RNE81BXP4R0TD8PU41	08/26/2021	08/18/2023	08/22/2023	Maturity	1,266	554,543	437.9	3,641								(3,641)				03
AUG 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA C2RNE81BXP4R0TD8PU41	08/26/2021	08/25/2023	08/29/2023	Maturity	1,941	863,564	444.87	4,313								(4,313)				03
JUL 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	07/28/2023	08/01/2023	Maturity	10,081	3,382,814	335.58	28,949								(28,949)				03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/10/2023	08/14/2023	Maturity	11,705	3,937,281	336.37	34,215								(34,215)				03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/18/2023	08/22/2023	Maturity	8,234	2,801,328	340.23	20,628								(20,628)				03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2021	08/29/2023	08/31/2023	Maturity	7,532	2,568,025	340.94	19,040								(19,040)				03
AUG 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPIMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	08/31/2021	08/04/2023	08/08/2023	Maturity	2,512	554,460	220.75	(13,613)			(13,613)									03
AUG 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPIMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	08/31/2021	08/11/2023	08/15/2023	Maturity	4,077	903,174	221.51	(21,039)			(21,039)									03
AUG 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPIMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	08/31/2021	08/23/2023	08/25/2023	Maturity	3,119	687,300	220.35	(17,654)			(17,654)									03
AUG 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPIMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	08/31/2021	08/30/2023	09/01/2023	Maturity	2,282	506,590	221.96	(11,594)			(11,594)									03
AUG 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYJLNB8C3868	08/31/2021	08/11/2023	08/15/2023	Maturity	2,935	1,149,610	391.63	9,600								(9,600)				03
AUG 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYJLNB8C3868	08/31/2021	08/18/2023	08/22/2023	Maturity	1,524	594,787	390.16	5,420								(5,420)				03
AUG 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYJLNB8C3868	08/31/2021	08/23/2023	08/25/2023	Maturity	1,630	642,779	394.43	5,010								(5,010)				03
AUG 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYJLNB8C3868	08/31/2021	08/25/2023	08/29/2023	Maturity	1,245	487,844	391.95	4,243								(4,243)				03
AUG 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYJLNB8C3868	08/31/2021	08/30/2023	09/01/2023	Maturity	1,336	527,212	394.75	4,162								(4,162)				03
AUG 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYJLNB8C3868	08/31/2021	08/03/2023	08/07/2023	Maturity	1,873	731,075	390.25	6,260								(6,260)				03
AUG 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYJLNB8C3868	08/31/2021	08/04/2023	08/08/2023	Maturity	1,542	607,289	393.72	4,523								(4,523)				03
AUG 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPIMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	09/03/2021	08/24/2023	08/28/2023	Maturity	6,279	1,924,405	306.47	15,210								(15,210)				03
AUG 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPIMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	09/03/2021	08/25/2023	08/29/2023	Maturity	7,509	2,259,782	300.96	24,204								(24,204)				03
AUG 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPIMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	09/03/2021	08/31/2023	09/05/2023	Maturity	3,848	1,180,977	306.87	9,365								(9,365)				03
SEP 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPIMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	09/03/2021	09/01/2023	09/06/2023	Maturity	3,597	1,107,721	307.95	8,294								(8,294)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPIMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	09/03/2021	08/18/2023	08/22/2023	Maturity	3,518	1,440,409	409.42	11,784								(11,784)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPIMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	09/03/2021	08/21/2023	08/23/2023	Maturity	6,579	2,655,076	403.58	27,825								(27,825)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPIMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	09/03/2021	08/22/2023	08/24/2023	Maturity	4,425	1,793,854	405.42	17,539								(17,539)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPIMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	09/03/2021	08/23/2023	08/25/2023	Maturity	5,814	2,381,229	409.54	19,742								(19,742)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPIMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	09/03/2021	08/24/2023	08/28/2023	Maturity	2,386	969,165	406.12	9,279								(9,279)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPIMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	09/03/2021	08/25/2023	08/29/2023	Maturity	3,974	1,612,600	405.76	15,719								(15,719)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPIMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	09/03/2021	08/25/2023	08/29/2023	Maturity	7,996	3,286,022	410.95	25,882								(25,882)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPIMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	09/03/2021	08/25/2023	08/29/2023	Maturity	6,856	2,802,176	408.72	24,225								(24,225)				03

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/03/2021	08/28/2023	08/30/2023	Maturity	14,151	5,808,329	410.44	47,276								(47,276)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/03/2021	08/29/2023	08/31/2023	Maturity	6,110	2,503,002	409.66	21,120								(21,120)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/03/2021	08/30/2023	09/01/2023	Maturity	9,331	3,821,162	409.52	32,561								(32,561)				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/03/2021	08/31/2023	09/05/2023	Maturity	5,683	2,327,578	409.58	19,848								(19,848)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/03/2021	09/01/2023	09/06/2023	Maturity	2,894	1,185,167	409.5	10,175								(10,175)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/03/2021	09/01/2023	09/06/2023	Maturity	2,108	870,119	412.86	6,488								(6,488)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	09/16/2021	09/15/2023	09/19/2023	Maturity	2,026	666,165	328.8	8,332								(8,332)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	09/16/2021	09/15/2023	09/19/2023	Maturity	3,425	1,382,225	403.54	15,481								(15,481)				03
AUG 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	08/31/2023	09/05/2023	Maturity	6,961	2,359,861	339.02	16,368								(16,368)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	09/08/2023	09/12/2023	Maturity	6,056	2,068,258	341.53	12,883								(12,883)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	09/11/2023	09/13/2023	Maturity	5,967	2,030,287	340.28	13,718								(13,718)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	09/15/2023	09/19/2023	Maturity	5,171	1,772,675	342.83	10,545								(10,545)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/01/2023	09/06/2023	Maturity	6,684	2,736,974	409.46	21,665								(21,665)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/05/2023	09/07/2023	Maturity	7,499	3,077,684	410.4	23,738								(23,738)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/06/2023	09/08/2023	Maturity	3,922	1,608,345	410.11	12,596								(12,596)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/07/2023	09/11/2023	Maturity	4,367	1,795,591	411.2	13,470								(13,470)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/08/2023	09/12/2023	Maturity	10,221	4,204,681	411.39	31,396								(31,396)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/08/2023	09/12/2023	Maturity	3,370	1,399,832	415.41	8,742								(8,742)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/08/2023	09/12/2023	Maturity	2,467	1,019,651	413.38	6,975								(6,975)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/11/2023	09/13/2023	Maturity	7,990	3,283,156	410.92	25,296								(25,296)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/12/2023	09/14/2023	Maturity	4,269	1,754,965	411.1	13,460								(13,460)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/13/2023	09/15/2023	Maturity	8,298	3,442,023	414.79	22,509								(22,509)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/14/2023	09/18/2023	Maturity	3,760	1,542,461	410.23	12,368								(12,368)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/15/2023	09/19/2023	Maturity	7,290	2,986,520	409.7	24,582								(24,582)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/15/2023	09/19/2023	Maturity	4,676	1,929,817	412.75	13,925								(13,925)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/21/2021	09/01/2023	09/06/2023	Maturity	2,450	1,017,761	415.45	5,533								(5,533)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/21/2021	09/14/2023	09/18/2023	Maturity	2,789	1,160,794	416.27	6,376								(6,376)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/21/2021	09/20/2023	09/22/2023	Maturity	1,780	739,914	415.64	4,286								(4,286)				03
AUG 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2021	08/30/2023	09/01/2023	Maturity	1,845	810,934	439.44	3,864								(3,864)				03
SEP 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2021	09/13/2023	09/15/2023	Maturity	3,108	1,372,621	441.59	6,253								(6,253)				03

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SEP 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2021	09/15/2023	09/19/2023	Maturity	1,806	791,110	438.15	4,258								(4,258)				03
SEP 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/21/2021	09/01/2023	09/06/2023	Maturity	5,638	1,797,576	318.83	6,139								(6,139)				03
SEP 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/21/2021	09/08/2023	09/12/2023	Maturity	2,622	832,492	317.55	3,232								(3,232)				03
SEP 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/21/2021	09/15/2023	09/19/2023	Maturity	5,573	1,764,447	316.62	7,558								(7,558)				03
SEP 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/21/2021	09/20/2023	09/22/2023	Maturity	494	154,839	313.3	862								(862)				03
SEP 23 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/24/2021	09/08/2023	09/12/2023	Maturity	8,305	2,541,534	306.04	20,323								(20,323)				03
SEP 23 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/24/2021	09/14/2023	09/18/2023	Maturity	4,229	1,286,420	304.16	11,689								(11,689)				03
SEP 23 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/24/2021	09/15/2023	09/19/2023	Maturity	6,985	2,120,652	303.62	19,903								(19,903)				03
SEP 23 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/24/2021	09/21/2023	09/25/2023	Maturity	7,842	2,373,032	302.59	24,049								(24,049)				03
SEP 23 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/24/2021	09/22/2023	09/26/2023	Maturity	8,430	2,577,929	305.79	21,918								(21,918)				03
SEP 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2021	09/07/2023	09/11/2023	Maturity	3,908	865,447	221.44	(15,594)				(15,594)								03
SEP 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2021	09/20/2023	09/22/2023	Maturity	6,417	1,420,129	221.3	(26,311)				(26,311)								03
SEP 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2021	09/22/2023	09/26/2023	Maturity	7,709	1,705,960	221.29	(31,685)				(31,685)								03
SEP 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2021	09/28/2023	10/02/2023	Maturity	505	109,347	216.37	(2,997)				(2,997)								03
SEP 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	09/29/2021	09/07/2023	09/11/2023	Maturity	4,478	1,775,523	396.47	8,039								(8,039)				03
SEP 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	09/29/2021	09/13/2023	09/15/2023	Maturity	2,128	839,822	394.62	4,238								(4,238)				03
SEP 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	09/29/2021	09/20/2023	09/22/2023	Maturity	5,176	2,022,731	390.77	12,468								(12,468)				03
SEP 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	09/29/2021	09/22/2023	09/26/2023	Maturity	3,398	1,330,470	391.56	7,975								(7,975)				03
SEP 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	09/29/2021	09/28/2023	10/02/2023	Maturity	1,615	628,047	388.85	4,337								(4,337)				03
SEP 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/01/2021	09/15/2023	09/19/2023	Maturity	7,333	3,016,836	411.42	18,659								(18,659)				03
SEP 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/01/2021	09/18/2023	09/20/2023	Maturity	11,095	4,558,693	410.86	29,253								(29,253)				03
SEP 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/01/2021	09/19/2023	09/21/2023	Maturity	6,861	2,796,031	407.52	20,967								(20,967)				03
SEP 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/01/2021	09/20/2023	09/22/2023	Maturity	7,177	2,925,398	407.6	21,934								(21,934)				03
SEP 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/01/2021	09/21/2023	09/25/2023	Maturity	4,890	1,983,185	405.59	16,290								(16,290)				03
SEP 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/01/2021	09/22/2023	09/26/2023	Maturity	2,524	1,026,998	406.88	8,002								(8,002)				03
SEP 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/01/2021	09/22/2023	09/26/2023	Maturity	7,288	3,005,141	412.35	18,274								(18,274)				03
SEP 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/01/2021	09/22/2023	09/26/2023	Maturity	2,731	1,123,194	411.25	7,190								(7,190)				03
SEP 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/01/2021	09/25/2023	09/27/2023	Maturity	6,382	2,606,213	408.37	19,194								(19,194)				03
SEP 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/01/2021	09/26/2023	09/28/2023	Maturity	8,939	3,671,798	410.78	24,354								(24,354)				03
SEP 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/01/2021	09/27/2023	09/29/2023	Maturity	12,272	5,070,413	413.18	30,176								(30,176)				03

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SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/01/2021	09/28/2023	10/02/2023	Maturity	6,196	2,513,504	405.64	21,104								(21,104)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/01/2021	09/29/2023	10/03/2023	Maturity	3,360	1,365,338	406.41	11,116								(11,116)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/01/2021	09/29/2023	10/03/2023	Maturity	8,454	3,471,295	410.6	23,449								(23,449)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/01/2021	09/15/2023	09/19/2023	Maturity	7,905	2,673,618	338.21	15,436								(15,436)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/01/2021	09/22/2023	09/26/2023	Maturity	6,153	2,066,775	335.92	13,987								(13,987)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/01/2021	09/29/2023	10/03/2023	Maturity	7,765	2,607,909	335.86	18,167								(18,167)				03
SEP 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2021	09/27/2023	09/29/2023	Maturity	3,931	1,234,754	314.09	5,745								(5,745)				03
OCT 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2021	10/06/2023	10/11/2023	Maturity	3,681	1,145,671	311.24	6,600								(6,600)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/08/2021	09/29/2023	10/03/2023	Maturity	3,153	1,062,596	337.04	7,998								(7,998)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/08/2021	10/06/2023	10/11/2023	Maturity	5,116	1,701,114	332.53	16,694								(16,694)				03
AUG 23 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/07/2021	08/04/2023	08/08/2023	Exercise	4,826	783,136	162.28	9,104			8,059					(9,104)				03
SEP 23 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/07/2021	09/29/2023	10/03/2023	Maturity	5,043	833,185	165.22	9,016								(9,016)				03
SEP 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/07/2021	09/22/2023	09/26/2023	Maturity	3,695	1,612,108	436.35	7,059								(7,059)				03
OCT 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/07/2021	10/06/2023	10/10/2023	Maturity	2,784	1,199,232	430.7	7,215								(7,215)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/12/2021	09/29/2023	10/03/2023	Maturity	2,506	1,034,023	412.54	6,603								(6,603)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/12/2021	10/11/2023	10/13/2023	Maturity	1,888	772,240	409.06	6,011								(6,011)				03
SEP 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2021	09/25/2023	09/27/2023	Maturity	3,543	1,089,434	307.53	8,779								(8,779)				03
SEP 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2021	09/28/2023	10/02/2023	Maturity	3,807	1,155,188	303.43	11,865								(11,865)				03
SEP 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2021	09/29/2023	10/03/2023	Maturity	15,013	4,565,446	304.09	45,359								(45,359)				03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2021	10/05/2023	10/09/2023	Maturity	12,223	3,717,137	304.11	37,573								(37,573)				03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2021	10/06/2023	10/10/2023	Maturity	9,123	2,785,203	305.29	26,453								(26,453)				03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2021	10/09/2023	10/11/2023	Maturity	4,534	1,388,321	306.23	12,616								(12,616)				03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2021	10/12/2023	10/16/2023	Maturity	6,541	2,002,370	306.11	18,501								(18,501)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	09/29/2023	10/03/2023	Maturity	2,011	819,078	407.38	8,319								(8,319)				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	09/29/2023	10/03/2023	Maturity	8,168	3,347,288	409.79	30,741								(30,741)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/02/2023	10/04/2023	Maturity	8,915	3,612,322	405.21	40,459								(40,459)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/03/2023	10/05/2023	Maturity	3,544	1,436,616	405.36	16,039								(16,039)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/04/2023	10/06/2023	Maturity	4,638	1,884,454	406.31	20,302								(20,302)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/05/2023	10/09/2023	Maturity	3,377	1,361,455	403.21	16,655								(16,655)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/06/2023	10/10/2023	Maturity	4,216	1,698,369	402.86	21,119								(21,119)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
OCT 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/06/2023	10/10/2023	Maturity	4,743	1,924,655	405.78	21,314								(21,314)				03
OCT 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/06/2023	10/10/2023	Maturity	4,389	1,796,199	409.24	17,256								(17,256)				03
OCT 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/09/2023	10/11/2023	Maturity	4,066	1,646,515	404.98	18,993								(18,993)				03
OCT 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/10/2023	10/12/2023	Maturity	2,641	1,067,898	404.32	12,686								(12,686)				03
OCT 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/11/2023	10/13/2023	Maturity	3,912	1,597,876	408.41	16,133								(16,133)				03
OCT 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/12/2023	10/16/2023	Maturity	2,982	1,208,006	405.11	13,986								(13,986)				03
OCT 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/13/2023	10/17/2023	Maturity	3,139	1,274,316	405.93	14,310								(14,310)				03
OCT 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/15/2021	10/13/2023	10/17/2023	Maturity	4,860	2,016,071	414.85	15,553								(15,553)				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	10/17/2023	Maturity	13,101	5,265,126	401.88	66,879								(66,879)				03
OCT 23 NYSE Zebra2 Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	10/18/2021	10/13/2023	10/17/2023	Maturity	9,860	3,229,311	327.51	46,893								(46,893)				03
OCT 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/22/2021	10/20/2023	10/24/2023	Maturity	4,808	1,504,507	312.95	10,466								(10,466)				03
OCT 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP40TDBPU41	10/22/2021	10/20/2023	Maturity	1,334	575,789	431.6	3,960								(3,960)				03
OCT 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/26/2021	10/04/2023	10/06/2023	Maturity	2,476	542,895	219.23	4,473								(4,473)				03
OCT 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/26/2021	10/06/2023	10/10/2023	Maturity	2,541	548,436	215.85	5,906								(5,906)				03
OCT 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/26/2021	10/12/2023	10/16/2023	Maturity	2,456	533,247	217.12	5,305								(5,305)				03
OCT 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/26/2021	10/13/2023	10/17/2023	Maturity	2,412	526,686	218.33	4,798								(4,798)				03
OCT 23 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/26/2021	10/20/2023	10/24/2023	Maturity	6,992	1,530,791	218.94	13,573								(13,573)				03
OCT 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	10/26/2021	10/04/2023	Maturity	2,089	806,514	386.06	8,036								(8,036)				03
OCT 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	10/26/2021	10/06/2023	Maturity	2,005	765,511	381.74	9,173								(9,173)				03
OCT 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	10/26/2021	10/11/2023	Maturity	2,502	965,559	385.89	9,902								(9,902)				03
OCT 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	10/26/2021	10/20/2023	Maturity	7,586	2,945,679	388.3	28,011								(28,011)				03
OCT 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/27/2021	10/26/2023	10/30/2023	Maturity	2,777	1,149,021	413.75	9,471								(9,471)				03
OCT 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/09/2023	10/11/2023	Maturity	1,806	724,254	401.08	9,430								(9,430)				03
OCT 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/13/2023	10/17/2023	Maturity	6,738	2,785,946	413.45	21,882								(21,882)				03
OCT 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/16/2023	10/18/2023	Maturity	6,534	2,686,563	411.19	23,514								(23,514)				03
OCT 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/17/2023	10/19/2023	Maturity	4,719	1,925,731	408.12	19,271								(19,271)				03
OCT 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/18/2023	10/20/2023	Maturity	6,679	2,743,424	410.75	24,625								(24,625)				03
OCT 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/19/2023	10/23/2023	Maturity	8,863	3,618,309	408.24	36,238								(36,238)				03
OCT 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/20/2023	10/24/2023	Maturity	16,103	6,647,843	412.84	54,824								(54,824)				03
OCT 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/23/2023	10/25/2023	Maturity	8,817	3,590,594	407.24	37,931								(37,931)				03

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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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/24/2023	10/26/2023	Maturity	3,157	1,293,425	409.75	12,337								(12,337)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/25/2023	10/27/2023	Maturity	7,700	3,167,211	411.34	28,284								(28,284)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/26/2023	10/30/2023	Maturity	5,091	2,091,109	410.76	19,199								(19,199)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/27/2023	10/31/2023	Maturity	9,780	4,022,600	411.3	36,190								(36,190)				03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/13/2023	10/17/2023	Maturity	11,765	3,605,246	306.45	39,290								(39,290)				03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/16/2023	10/18/2023	Maturity	3,183	989,676	310.91	8,473								(8,473)				03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/19/2023	10/23/2023	Maturity	6,555	2,007,735	306.3	22,431								(22,431)				03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/20/2023	10/24/2023	Maturity	13,177	4,091,381	310.5	36,276								(36,276)				03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/26/2023	10/30/2023	Maturity	7,973	2,467,862	309.52	23,563								(23,563)				03
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/27/2023	10/31/2023	Maturity	7,715	2,391,360	309.95	22,336								(22,336)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/09/2023	10/11/2023	Maturity	8,185	2,730,165	333.54	35,200								(35,200)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/17/2023	10/19/2023	Maturity	7,828	2,633,460	336.4	30,228								(30,228)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/27/2023	10/31/2023	Maturity	8,452	2,876,073	340.29	27,917								(27,917)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/30/2023	11/01/2023	Maturity	8,906	3,063,099	343.92	24,752								(24,752)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/31/2023	11/02/2023	Maturity	412	142,580	346	1,031								(1,031)				03
NOV 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/08/2021	11/02/2023	11/06/2023	Maturity	4,576	1,443,846	315.53	8,438								(8,438)				03
NOV 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/08/2021	11/03/2023	11/07/2023	Maturity	2,545	785,575	308.64	7,406								(7,406)				03
NOV 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/08/2021	11/02/2023	11/06/2023	Maturity	2,530	1,090,405	430.91	11,254								(11,254)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/12/2021	10/27/2023	10/31/2023	Maturity	7,011	2,885,196	411.54	31,797								(31,797)				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/12/2021	10/30/2023	11/01/2023	Maturity	6,856	2,818,454	411.12	31,883								(31,883)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/12/2021	10/31/2023	11/02/2023	Maturity	9,936	4,063,140	408.92	50,347								(50,347)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/12/2021	11/01/2023	11/03/2023	Maturity	3,164	1,308,988	413.7	13,386								(13,386)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/12/2021	11/02/2023	11/06/2023	Maturity	6,365	2,628,178	412.92	27,818								(27,818)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/12/2021	11/03/2023	11/07/2023	Maturity	4,857	2,015,388	414.98	19,628								(19,628)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/12/2021	11/03/2023	11/07/2023	Maturity	3,151	1,320,595	419.13	10,758								(10,758)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/12/2021	11/06/2023	11/08/2023	Maturity	5,583	2,302,467	412.44	25,132								(25,132)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/12/2021	11/07/2023	11/09/2023	Maturity	3,595	1,496,000	416.1	14,052								(14,052)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/12/2021	11/08/2023	11/10/2023	Maturity	3,538	1,473,881	416.56	13,610								(13,610)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/12/2021	11/09/2023	11/13/2023	Maturity	2,921	1,208,873	413.86	12,542								(12,542)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/12/2021	11/10/2023	11/14/2023	Maturity	8,917	3,709,959	416.05	35,197								(35,197)				03

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
OCT 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/12/2021	10/27/2023	10/31/2023	Maturity	7,197	2,205,113	306.39	29,309								(29,309)				03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/12/2021	11/02/2023	11/06/2023	Maturity	9,085	2,817,921	310.19	31,113								(31,113)				03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/12/2021	11/03/2023	11/07/2023	Maturity	13,117	4,078,800	310.95	43,274								(43,274)				03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/12/2021	11/09/2023	11/13/2023	Maturity	13,871	4,320,926	311.5	45,254								(45,254)				03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/12/2021	11/10/2023	11/14/2023	Maturity	7,474	2,331,816	311.99	23,814								(23,814)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/15/2021	11/10/2023	11/14/2023	Maturity	7,175	2,995,971	417.54	25,720								(25,720)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	11/17/2021	11/15/2023	11/17/2023	Maturity	2,319	773,692	333.6	12,306								(12,306)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	11/17/2021	11/15/2023	11/17/2023	Maturity	3,733	1,514,997	405.8	21,602								(21,602)				03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/19/2021	11/10/2023	11/14/2023	Maturity	8,731	2,710,274	310.42	30,225								(30,225)				03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/19/2021	11/13/2023	11/15/2023	Maturity	4,265	1,335,145	313.03	12,973								(12,973)				03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/19/2021	11/16/2023	11/20/2023	Maturity	12,604	3,926,093	311.5	41,930								(41,930)				03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/19/2021	11/17/2023	11/21/2023	Maturity	13,258	4,088,894	308.41	51,684								(51,684)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	11/01/2023	11/03/2023	Maturity	5,025	1,687,261	335.77	23,663								(23,663)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	11/07/2023	11/09/2023	Maturity	6,449	2,204,975	341.9	23,213								(23,213)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	11/10/2023	11/14/2023	Maturity	5,026	1,708,669	339.97	20,009								(20,009)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	11/17/2023	11/21/2023	Maturity	2,732	924,885	338.54	11,848								(11,848)				03
NOV 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	11/24/2021	11/10/2023	Maturity	2,678	1,178,283	439.96	7,625								(7,625)				03
NOV 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	11/24/2021	11/22/2023	Maturity	1,305	572,296	438.38	4,122								(4,122)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/10/2023	11/14/2023	Maturity	3,195	1,320,415	413.3	11,382								(11,382)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/13/2023	11/15/2023	Maturity	8,801	3,643,597	414	30,702								(30,702)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/14/2023	11/16/2023	Maturity	3,474	1,446,076	416.27	11,028								(11,028)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/15/2023	11/17/2023	Maturity	6,034	2,513,303	416.52	19,000								(19,000)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/16/2023	11/20/2023	Maturity	3,933	1,635,017	415.69	12,881								(12,881)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/17/2023	11/21/2023	Maturity	9,305	3,844,419	413.17	33,975								(33,975)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/20/2023	11/22/2023	Maturity	9,723	4,036,997	415.22	32,845								(32,845)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/21/2023	11/24/2023	Maturity	2,710	1,112,819	410.66	11,097								(11,097)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/22/2023	11/27/2023	Maturity	9,658	4,001,469	414.32	34,087								(34,087)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/22/2023	11/27/2023	Maturity	5,948	2,429,391	408.43	26,705								(26,705)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/24/2023	11/28/2023	Maturity	13,233	5,451,624	411.98	51,770								(51,770)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/27/2023	11/29/2023	Maturity	10,164	4,157,231	409.01	45,184								(45,184)				03

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NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/28/2023	11/30/2023	Maturity	5,826	2,370,724	406.92	28,197								(28,197)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/30/2021	11/21/2023	11/24/2023	Maturity	5,036	1,727,357	343.01	14,626								(14,626)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/30/2021	11/29/2023	12/01/2023	Maturity	3,171	1,084,646	342	9,931								(9,931)				03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/30/2021	11/17/2023	11/21/2023	Maturity	7,548	2,356,854	312.25	18,884								(18,884)				03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/30/2021	11/20/2023	11/22/2023	Maturity	4,501	1,400,143	311.08	12,128								(12,128)				03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/30/2021	11/22/2023	11/27/2023	Maturity	9,156	2,844,212	310.65	25,417								(25,417)				03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/30/2021	11/24/2023	11/28/2023	Maturity	10,418	3,246,132	311.59	27,603								(27,603)				03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/30/2021	11/27/2023	11/29/2023	Maturity	2,422	744,832	307.63	8,024								(8,024)				03
NOV 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/24/2021	11/10/2023	11/14/2023	Maturity	3,709	1,172,995	316.23	6,959								(6,959)				03
NOV 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/24/2021	11/22/2023	11/27/2023	Maturity	6,536	2,061,906	315.47	13,380								(13,380)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2021	12/06/2023	12/08/2023	Maturity	5,983	2,486,977	415.66	22,822								(22,822)				03
NOV 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	11/30/2023	12/04/2023	Maturity	5,039	1,541,651	305.97	21,770								(21,770)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/01/2023	12/05/2023	Maturity	8,349	2,564,618	307.18	34,069								(34,069)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/01/2023	12/05/2023	Maturity	5,200	1,609,086	309.42	18,919								(18,919)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/04/2023	12/06/2023	Maturity	9,167	2,829,170	308.61	35,057								(35,057)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/07/2023	12/11/2023	Maturity	6,195	1,917,204	309.5	22,780								(22,780)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/08/2023	12/12/2023	Maturity	5,507	1,717,086	311.8	18,001								(18,001)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/08/2023	12/12/2023	Maturity	5,107	1,579,349	309.25	19,075								(19,075)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	11/29/2023	12/01/2023	Maturity	6,839	2,795,488	408.77	32,866								(32,866)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	11/30/2023	12/04/2023	Maturity	2,744	1,117,663	407.31	13,987								(13,987)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/01/2023	12/05/2023	Maturity	5,909	2,387,405	404.03	34,187								(34,187)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/01/2023	12/05/2023	Maturity	5,219	2,128,421	407.82	26,159								(26,159)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/04/2023	12/06/2023	Maturity	5,562	2,263,450	406.96	29,026								(29,026)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/05/2023	12/07/2023	Maturity	5,806	2,368,130	407.87	29,314								(29,314)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/06/2023	12/08/2023	Maturity	8,565	3,499,831	408.6	42,148								(42,148)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/07/2023	12/11/2023	Maturity	8,224	3,391,968	412.45	34,807								(34,807)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/08/2023	12/12/2023	Maturity	11,115	4,551,770	409.53	52,977								(52,977)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/14/2021	12/13/2023	12/15/2023	Maturity	4,734	1,488,922	314.53	11,616								(11,616)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2021	11/22/2023	11/27/2023	Maturity	5,072	1,103,883	217.64	10,498								(10,498)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2021	12/08/2023	12/12/2023	Maturity	6,841	1,492,829	218.23	14,106								(14,106)				03

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NOV 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/15/2021	11/03/2023	11/07/2023	Maturity	2,091	812,441	388.62	9,624								(9,624)				03
NOV 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/15/2021	11/17/2023	11/21/2023	Maturity	2,252	874,339	388.3	10,870								(10,870)				03
DEC 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/15/2021	12/01/2023	12/05/2023	Maturity	3,244	1,275,614	393.26	13,353								(13,353)				03
DEC 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/15/2021	12/08/2023	12/12/2023	Maturity	962	378,290	393.2	4,041								(4,041)				03
DEC 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA C2RNE81BXP4R0TDBPU41	12/14/2021	12/13/2023	12/15/2023	Maturity	4,535	1,987,284	438.25	19,201								(19,201)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/17/2021	12/15/2023	12/19/2023	Maturity	3,628	1,458,750	402.07	22,793								(22,793)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	12/17/2021	12/15/2023	12/19/2023	Maturity	2,137	711,700	333.02	12,367								(12,367)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	12/22/2021	11/30/2023	12/04/2023	Maturity	4,914	1,668,120	339.46	20,034								(20,034)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	12/22/2021	12/08/2023	12/12/2023	Maturity	7,596	2,592,884	341.35	28,840								(28,840)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	12/22/2021	12/15/2023	12/19/2023	Maturity	4,506	1,526,288	338.74	19,750								(19,750)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	12/22/2021	12/18/2023	12/20/2023	Maturity	6,187	2,104,770	340.2	25,487								(25,487)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	12/22/2021	12/20/2023	12/22/2023	Maturity	2,064	712,885	345.44	6,585								(6,585)				03
DEC 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	12/28/2021	12/20/2023	12/22/2023	Maturity	2,565	812,142	316.68	6,901								(6,901)				03
DEC 23 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	12/28/2021	12/27/2023	12/29/2023	Maturity	1,914	605,979	316.6	5,264								(5,264)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/27/2021	12/08/2023	12/12/2023	Maturity	4,140	1,283,834	310.08	16,452								(16,452)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/27/2021	12/11/2023	12/13/2023	Maturity	5,971	1,860,815	311.64	22,043								(22,043)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/27/2021	12/14/2023	12/18/2023	Maturity	15,157	4,689,474	309.39	63,203								(63,203)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/27/2021	12/15/2023	12/19/2023	Maturity	3,493	1,081,945	309.72	14,367								(14,367)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/27/2021	12/15/2023	12/19/2023	Maturity	2,661	816,057	306.62	12,746								(12,746)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/27/2021	12/18/2023	12/20/2023	Maturity	9,591	2,974,126	310.09	38,963								(38,963)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/27/2021	12/21/2023	12/26/2023	Maturity	10,626	3,294,722	310.05	43,565								(43,565)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/27/2021	12/21/2023	12/26/2023	Maturity	6,204	1,937,823	312.35	22,602								(22,602)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/27/2021	12/21/2023	12/26/2023	Maturity	2,520	782,219	310.37	10,159								(10,159)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/27/2021	12/08/2023	12/12/2023	Maturity	6,442	2,664,177	413.57	27,707								(27,707)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/27/2021	12/11/2023	12/13/2023	Maturity	5,850	2,396,983	409.74	29,521								(29,521)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/27/2021	12/12/2023	12/14/2023	Maturity	2,804	1,151,538	410.63	13,697								(13,697)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/27/2021	12/13/2023	12/15/2023	Maturity	3,540	1,464,372	413.69	15,340								(15,340)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/27/2021	12/14/2023	12/18/2023	Maturity	3,060	1,252,945	409.51	15,687								(15,687)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/27/2021	12/15/2023	12/19/2023	Maturity	12,160	5,011,517	412.13	56,403								(56,403)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/27/2021	12/15/2023	12/19/2023	Maturity	4,296	1,764,372	410.68	21,098								(21,098)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/18/2023	12/20/2023	Maturity	12,189	4,988,559	409.27	63,698								(63,698)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/19/2023	12/21/2023	Maturity	5,719	2,331,861	407.76	31,721								(31,721)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/20/2023	12/22/2023	Maturity	10,049	4,095,196	407.53	56,362								(56,362)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/21/2023	12/26/2023	Maturity	5,511	2,250,658	408.41	29,952								(29,952)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/21/2023	12/26/2023	Maturity	2,135	878,655	411.49	10,306								(10,306)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/21/2023	12/26/2023	Maturity	10,047	4,122,022	410.26	50,910								(50,910)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/27/2023	12/29/2023	Maturity	8,985	3,686,725	410.33	45,960								(45,960)				03
DEC 23 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/28/2021	12/27/2023	12/29/2023	Maturity	2,506	1,101,124	439.46	9,216								(9,216)				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2022	01/04/2023	01/06/2023	Maturity	22,147	8,891,219	401.46	1,819								(1,819)				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2022	01/04/2023	01/06/2023	Maturity	8,704	3,497,090	401.77	703								(703)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/07/2022	12/27/2023	12/29/2023	Maturity	6,698	2,750,614	410.67	26,574								(26,574)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/07/2022	12/28/2023	01/02/2024	Maturity	4,479	1,830,709	408.77	19,306								(19,306)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/07/2022	12/29/2023	01/03/2024	Maturity	4,100	1,693,439	413.06	14,758								(14,758)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/07/2022	12/29/2023	01/03/2024	Maturity	11,306	4,646,834	411.01	44,466								(44,466)				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	12/18/2023	Exercise	6,715	1,109,582	165.23	19,518			2,955					(19,518)				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	01/03/2024	Maturity	2,319	389,187	167.79	5,598								(5,598)				03
JAN 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/07/2022	01/04/2023	01/06/2023	Maturity	3,636	599,831	164.96	118								(118)				03
JAN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2022	01/11/2023	01/13/2023	Maturity	13,790	4,184,197	303.43	2,922								(2,922)				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2022	01/06/2023	01/10/2023	Maturity	15,276	6,094,602	398.97	2,242								(2,242)				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2022	01/06/2023	01/10/2023	Maturity	15,865	6,311,073	397.8	2,469								(2,469)				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2022	01/06/2023	01/10/2023	Maturity	17,969	7,150,868	397.96	2,776								(2,776)				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2022	01/09/2023	01/11/2023	Maturity	23,849	9,495,801	398.17	5,803								(5,803)				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2022	01/10/2023	01/12/2023	Maturity	12,283	4,876,608	397.03	3,549								(3,549)				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2022	01/11/2023	01/13/2023	Maturity	5,379	2,143,173	398.4	1,612								(1,612)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	12/28/2023	01/02/2024	Maturity	8,280	2,582,987	311.97	25,372								(25,372)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	12/29/2023	01/03/2024	Maturity	4,466	1,397,711	313	12,950								(12,950)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	12/29/2023	01/03/2024	Maturity	5,449	1,696,011	311.27	17,415								(17,415)				03
DEC 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	12/29/2023	01/03/2024	Maturity	6,472	2,002,607	309.41	22,868								(22,868)				03
JAN 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International	01/19/2022	01/13/2023	01/18/2023	Maturity	86,975,243	86,975,243	4,662.85	89,460								(89,460)				03
JAN 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International	01/19/2022	01/13/2023	01/18/2023	Maturity	96,604,838	96,604,838	4,662.85	114,952								(114,952)				03

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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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JAN 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	01/19/2022	01/13/2023	01/18/2023	Maturity	8,558,890	4,662.85	10,041								(10,041)				03
JAN 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	01/19/2022	01/13/2023	01/18/2023	Maturity	4,936,346	4,662.85	6,123								(6,123)				03
JAN 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	01/19/2022	01/13/2023	01/18/2023	Maturity	4,436,243	4,662.85	5,816								(5,816)				03
JAN 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	01/19/2022	01/13/2023	01/18/2023	Maturity	15,868,527	4,662.85	23,043								(23,043)				03
JAN 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	01/19/2022	01/13/2023	01/18/2023	Maturity	3,523,816	4,662.85	5,354								(5,354)				03
JAN 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	01/19/2022	01/13/2023	01/18/2023	Maturity	160,009	399.24	48,890								(48,890)				03
JAN 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	01/19/2022	01/13/2023	01/18/2023	Maturity	44,775	333.15	11,717								(11,717)				03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	K81H1DSPRFMYMCUFXT09	01/20/2022	01/13/2023	01/18/2023	Maturity	6,696	4,662.85	68,521								(68,521)				03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	K81H1DSPRFMYMCUFXT09	01/20/2022	01/13/2023	01/18/2023	Maturity	16,857	4,662.85	173,944								(173,944)				03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	K81H1DSPRFMYMCUFXT09	01/20/2022	01/13/2023	01/18/2023	Maturity	939	4,662.85	9,694								(9,694)				03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	K81H1DSPRFMYMCUFXT09	01/20/2022	01/13/2023	01/18/2023	Maturity	342	4,662.85	3,542								(3,542)				03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	K81H1DSPRFMYMCUFXT09	01/20/2022	01/13/2023	01/18/2023	Maturity	643	4,662.85	6,711								(6,711)				03
JAN 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	K81H1DSPRFMYMCUFXT09	01/20/2022	01/13/2023	01/18/2023	Maturity	2,056	5,012.56	10,237								(10,237)				03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	K81H1DSPRFMYMCUFXT09	01/20/2022	01/13/2023	01/18/2023	Maturity	888	4,662.85	9,300								(9,300)				03
JAN 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	K81H1DSPRFMYMCUFXT09	01/20/2022	01/13/2023	01/18/2023	Maturity	482	5,035.88	2,252								(2,252)				03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	K81H1DSPRFMYMCUFXT09	01/20/2022	01/13/2023	01/18/2023	Maturity	277	4,662.85	2,939								(2,939)				03
JAN 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	01/20/2022	01/18/2023	01/20/2023	Maturity	3,086	210.55	487								(487)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	01/21/2022	12/22/2023	12/27/2023	Maturity	5,479	338.91	22,303								(22,303)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	01/21/2022	12/29/2023	01/03/2024	Maturity	5,337	345.07	16,093								(16,093)				03
DEC 23 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	01/20/2022	12/22/2023	12/27/2023	Maturity	3,092	392	7,197								(7,197)				03
JAN 23 ABGAVL Index Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	01/20/2022	01/18/2023	01/20/2023	Maturity	246	372.5	82								(82)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	01/24/2022	12/22/2023	12/27/2023	Maturity	5,449	415.43	13,445								(13,445)				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	01/25/2022	01/23/2023	01/25/2023	Maturity	19,030	396.18	9,475								(9,475)				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	01/25/2022	01/24/2023	01/26/2023	Maturity	18,027	394.41	10,320								(10,320)				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	01/25/2022	01/13/2023	01/18/2023	Maturity	12,256	400.15	2,682								(2,682)				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	01/25/2022	01/13/2023	01/18/2023	Maturity	14,194	398.84	3,353								(3,353)				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	01/25/2022	01/13/2023	01/18/2023	Maturity	19,997	398.84	4,724								(4,724)				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	01/25/2022	01/13/2023	01/18/2023	Maturity	16,945	399.09	3,945								(3,945)				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	01/25/2022	01/17/2023	01/19/2023	Maturity	19,413	398.99	6,037								(6,037)				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	01/25/2022	01/18/2023	01/20/2023	Maturity	5,888	398.07	2,050								(2,050)				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	01/25/2022	01/19/2023	01/23/2023	Maturity	5,890	397.38	2,254								(2,254)				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	01/25/2022	01/20/2023	01/24/2023	Maturity	20,088	396.22	8,657								(8,657)				03

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/25/2022	01/20/2023	01/24/2023	Maturity	30,100	11,925,097	396.18	12,988								(12,988)				03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/25/2022	01/05/2023	01/09/2023	Maturity	471	2,237,050	4,748.97	883								(883)				03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/25/2022	01/06/2023	01/10/2023	Maturity	880	4,115,627	4,677.54	2,474								(2,474)				03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/25/2022	01/10/2023	01/12/2023	Maturity	700	3,263,632	4,660.4	3,661								(3,661)				03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/25/2022	01/13/2023	01/18/2023	Maturity	1,721	8,020,416	4,659.24	12,065								(12,065)				03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/25/2022	01/18/2023	01/20/2023	Maturity	674	3,089,918	4,586.83	7,748								(7,748)				03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/25/2022	01/20/2023	01/24/2023	Maturity	481	2,122,021	4,415.45	8,496								(8,496)				03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/25/2022	01/20/2023	01/24/2023	Maturity	604	2,654,766	4,392.98	11,094								(11,094)				03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/25/2022	01/24/2023	01/26/2023	Maturity	1,033	4,542,595	4,397.01	22,656								(22,656)				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/03/2022	01/30/2023	02/01/2023	Maturity	27,122	10,727,695	395.53	20,842								(20,842)				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/03/2022	01/31/2023	02/02/2023	Maturity	46,343	18,364,360	396.27	35,379								(35,379)				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/03/2022	02/01/2023	02/03/2023	Maturity	10,587	4,189,645	395.73	8,575								(8,575)				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/03/2022	02/02/2023	02/06/2023	Maturity	4,563	1,820,023	398.84	3,225								(3,225)				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/03/2022	01/25/2023	01/27/2023	Maturity	7,702	3,034,700	394.01	5,341								(5,341)				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/03/2022	01/26/2023	01/30/2023	Maturity	4,931	1,951,406	395.74	3,248								(3,248)				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/03/2022	01/27/2023	01/31/2023	Maturity	17,607	6,945,833	394.49	12,854								(12,854)				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/03/2022	01/27/2023	01/31/2023	Maturity	54,724	21,635,760	395.36	38,183								(38,183)				03
JAN 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/03/2022	01/06/2023	01/10/2023	Maturity	1,759	1,195,500	679.69	473								(473)				03
JAN 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/03/2022	01/23/2023	01/25/2023	Maturity	1,682	1,128,504	670.93	2,588								(2,588)				03
FEB 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/03/2022	02/01/2023	02/03/2023	Maturity	1,451	949,652	654.35	3,460								(3,460)				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	02/14/2023	02/16/2023	Maturity	22,140	8,660,102	391.16	25,968								(25,968)				03
JAN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	01/18/2023	01/20/2023	Maturity	17,979	5,449,556	303.1	7,135								(7,135)				03
JAN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	01/25/2023	01/27/2023	Maturity	13,451	4,063,645	302.11	7,948								(7,948)				03
JAN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	01/30/2023	02/01/2023	Maturity	19,902	6,014,264	302.2	14,005								(14,005)				03
FEB 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	02/03/2023	02/07/2023	Maturity	13,652	4,138,786	303.17	10,191								(10,191)				03
FEB 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	02/10/2023	02/14/2023	Maturity	12,812	3,903,719	304.69	10,350								(10,350)				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	02/03/2023	02/07/2023	Maturity	23,465	9,285,932	395.74	16,303								(16,303)				03
FEB 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	02/14/2023	02/16/2023	Maturity	11,966	3,648,195	304.89	10,428								(10,428)				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	02/03/2023	02/07/2023	Maturity	26,668	10,502,255	393.81	20,660								(20,660)				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	02/03/2023	02/07/2023	Maturity	26,004	10,243,259	393.91	20,048								(20,048)				03

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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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	02/06/2023	02/08/2023	Maturity	27,294	10,755,173	394.05	22,677								(22,677)				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	02/07/2023	02/09/2023	Maturity	28,130	11,085,660	394.08	23,954								(23,954)				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	02/09/2023	02/13/2023	Maturity	18,078	7,115,249	393.59	16,629								(16,629)				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	02/10/2023	02/14/2023	Maturity	23,744	9,340,850	393.4	22,603								(22,603)				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	02/10/2023	02/14/2023	Maturity	44,194	17,338,718	392.33	44,540								(44,540)				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	02/13/2023	02/15/2023	Maturity	25,236	9,904,204	392.47	27,023								(27,023)				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	02/17/2022	02/15/2023	02/17/2023	Maturity	88,828	34,814,280	391.93	104,621								(104,621)				03
FEB 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	02/17/2022	02/15/2023	02/17/2023	Maturity	32,775	10,777,249	328.83	31,079								(31,079)				03
FEB 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	02/17/2022	02/15/2023	02/17/2023	Maturity	83,082,963	83,082,963	4,471.07	342,439								(342,439)				03
FEB 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	02/17/2022	02/15/2023	02/17/2023	Maturity	93,374,238	93,374,238	4,471.07	446,240								(446,240)				03
FEB 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	02/17/2022	02/15/2023	02/17/2023	Maturity	6,516,481	6,516,481	4,471.07	30,725								(30,725)				03
FEB 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	02/17/2022	02/15/2023	02/17/2023	Maturity	4,386,385	4,386,385	4,471.07	21,856								(21,856)				03
FEB 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	02/17/2022	02/15/2023	02/17/2023	Maturity	10,893,706	10,893,706	4,471.07	57,347								(57,347)				03
FEB 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	02/17/2022	02/15/2023	02/17/2023	Maturity	13,938,890	13,938,890	4,471.07	81,104								(81,104)				03
FEB 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	02/17/2022	02/15/2023	02/17/2023	Maturity	3,714,532	3,714,532	4,471.07	22,575								(22,575)				03
FEB 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/22/2022	02/15/2023	02/17/2023	Maturity	7,717	34,502,711	4,471.07	279,868								(279,868)				03
FEB 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/22/2022	02/15/2023	02/17/2023	Maturity	12,968	57,979,181	4,471.07	484,920								(484,920)				03
FEB 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/22/2022	02/15/2023	02/17/2023	Maturity	573	2,563,622	4,471.07	21,732								(21,732)				03
FEB 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/22/2022	02/15/2023	02/17/2023	Maturity	767	3,428,998	4,471.07	29,641								(29,641)				03
FEB 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/22/2022	02/15/2023	02/17/2023	Maturity	2,199	10,567,159	4,806.4	39,449								(39,449)				03
FEB 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/22/2022	02/15/2023	02/17/2023	Maturity	930	4,157,380	4,471.07	36,184								(36,184)				03
FEB 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/22/2022	02/15/2023	02/17/2023	Maturity	312	1,396,002	4,471.07	12,466								(12,466)				03
FEB 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/22/2022	02/15/2023	02/17/2023	Maturity	528	2,551,855	4,828.76	8,939								(8,939)				03
FEB 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/24/2022	02/23/2023	02/27/2023	Maturity	3,637	742,140	204.04	2,544								(2,544)				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/24/2022	02/15/2023	02/17/2023	Maturity	11,389	4,456,281	391.29	12,361								(12,361)				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/24/2022	02/16/2023	02/21/2023	Maturity	6,255	2,457,446	392.85	6,350								(6,350)				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/24/2022	02/17/2023	02/22/2023	Maturity	21,682	8,500,693	392.07	23,461								(23,461)				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/24/2022	02/17/2023	02/22/2023	Maturity	47,780	18,733,429	392.08	51,701								(51,701)				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/24/2022	02/21/2023	02/23/2023	Maturity	25,811	10,117,791	391.99	30,299								(30,299)				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/24/2022	02/22/2023	02/24/2023	Maturity	12,504	4,886,083	390.77	15,974								(15,974)				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/24/2022	02/23/2023	02/27/2023	Maturity	9,324	3,637,307	390.12	12,560								(12,560)				03
FEB 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	02/24/2022	02/22/2023	02/24/2023	Maturity	1,207	442,518	366.49	943								(943)				03

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JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	03/03/2022	01/27/2023	01/31/2023	Maturity	977	4,233,407	4,335.02	26,465							(26,465)				03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	03/03/2022	01/27/2023	01/31/2023	Maturity	1,190	5,268,027	4,425.5	28,300							(28,300)				03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	03/03/2022	02/02/2023	02/06/2023	Maturity	883	3,935,542	4,454.54	25,350							(25,350)				03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	03/03/2022	02/03/2023	02/07/2023	Maturity	1,174	5,266,810	4,487.7	31,460							(31,460)				03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	03/03/2022	02/08/2023	02/10/2023	Maturity	1,309	5,881,873	4,492.86	38,463							(38,463)				03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	03/03/2022	02/10/2023	02/14/2023	Maturity	876	3,868,055	4,418.11	29,141							(29,141)				03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	03/03/2022	02/15/2023	02/17/2023	Maturity	1,157	5,086,370	4,405.69	43,800							(43,800)				03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	03/03/2022	02/17/2023	02/22/2023	Maturity	2,656	11,549,259	4,348.12	114,806							(114,806)				03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	03/03/2022	02/22/2023	02/24/2023	Maturity	1,130	4,878,855	4,317.38	56,459							(56,459)				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	03/03/2022	02/24/2023	02/28/2023	Maturity	20,083	7,840,415	390.4	39,182							(39,182)				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	03/03/2022	02/24/2023	02/28/2023	Maturity	20,571	8,048,776	391.27	38,502							(38,502)				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	03/03/2022	02/24/2023	02/28/2023	Maturity	24,512	9,587,390	391.13	46,178							(46,178)				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	03/03/2022	02/27/2023	03/01/2023	Maturity	36,052	14,100,658	391.12	71,377							(71,377)				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	03/03/2022	02/28/2023	03/02/2023	Maturity	36,174	14,243,340	393.74	64,057							(64,057)				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	03/03/2022	03/01/2023	03/03/2023	Maturity	10,557	4,183,540	396.28	16,691							(16,691)				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	03/03/2022	03/02/2023	03/06/2023	Maturity	28,453	11,306,601	397.38	43,106							(43,106)				03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	03/03/2022	02/24/2023	02/28/2023	Maturity	1,511	6,508,430	4,306.34	82,041							(82,041)				03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	03/03/2022	02/27/2023	03/01/2023	Maturity	1,982	8,683,553	4,380.92	103,484							(103,484)				03
MAR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	03/03/2022	03/02/2023	03/06/2023	Maturity	1,347	5,850,375	4,342.36	77,340							(77,340)				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	03/11/2022	03/03/2023	03/07/2023	Maturity	16,026	6,354,576	396.51	21,120							(21,120)				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	03/11/2022	03/03/2023	03/07/2023	Maturity	18,602	7,400,260	397.82	22,728							(22,728)				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	03/11/2022	03/03/2023	03/07/2023	Maturity	20,854	8,290,794	397.57	25,849							(25,849)				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	03/11/2022	03/06/2023	03/08/2023	Maturity	21,855	8,696,391	397.91	27,772							(27,772)				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	03/11/2022	03/07/2023	03/09/2023	Maturity	10,562	4,223,209	399.86	12,128							(12,128)				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	03/11/2022	03/08/2023	03/10/2023	Maturity	9,902	3,958,916	399.8	11,587							(11,587)				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	03/11/2022	03/09/2023	03/13/2023	Maturity	23,736	9,483,659	399.55	28,571							(28,571)				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	03/11/2022	03/10/2023	03/14/2023	Maturity	13,064	5,221,309	399.67	15,838							(15,838)				03
FEB 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	03/11/2022	02/17/2023	02/22/2023	Maturity	10,529	3,219,072	305.74	18,486							(18,486)				03
FEB 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	03/11/2022	02/23/2023	02/27/2023	Maturity	12,581	3,852,673	306.22	23,926							(23,926)				03
FEB 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	03/11/2022	02/24/2023	02/28/2023	Maturity	9,871	3,027,409	306.71	18,576							(18,576)				03

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
FEB 23 JPMorgan MOZA1C Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2022	02/28/2023	03/02/2023	Maturity	9,327	2,859,832	306.62	18,775								(18,775)				03
MAR 23 JPMorgan MOZA1C Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2022	03/02/2023	03/06/2023	Maturity	11,971	3,670,886	306.64	24,783								(24,783)				03
MAR 23 JPMorgan MOZA1C Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2022	03/07/2023	03/09/2023	Maturity	9,474	2,905,257	306.65	21,012								(21,012)				03
MAR 23 JPMorgan MOZA1C Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2022	03/09/2023	03/13/2023	Maturity	9,378	2,875,203	306.6	21,406								(21,406)				03
MAR 23 JPMorgan MOZA1C Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2022	03/10/2023	03/14/2023	Maturity	3,539	1,085,433	306.7	8,134								(8,134)				03
MAR 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	03/16/2022	03/15/2023	03/17/2023	Maturity	54,692	17,945,677	328.12	93,981								(93,981)				03
MAR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	03/16/2022	03/15/2023	03/17/2023	Maturity	81,655	81,655,102	4,262.45	653,385								(653,385)				03
MAR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	03/16/2022	03/15/2023	03/17/2023	Maturity	6,675	6,675,610	4,262.45	53,417								(53,417)				03
MAR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	03/16/2022	03/15/2023	03/17/2023	Maturity	5,406	5,406,079	4,262.45	49,047								(49,047)				03
MAR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	03/16/2022	03/15/2023	03/17/2023	Maturity	74,469	74,469,237	4,262.45	719,328								(719,328)				03
MAR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	03/16/2022	03/15/2023	03/17/2023	Maturity	1,605	1,605,348	4,262.45	15,798								(15,798)				03
MAR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	03/16/2022	03/15/2023	03/17/2023	Maturity	5,581	5,581,764	4,262.45	55,954								(55,954)				03
MAR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	03/16/2022	03/15/2023	03/17/2023	Maturity	14,144	14,144,766	4,262.45	151,805								(151,805)				03
MAR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	03/16/2022	03/15/2023	03/17/2023	Maturity	10,587	10,587,742	4,262.45	128,939								(128,939)				03
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	03/17/2022	03/15/2023	03/17/2023	Maturity	7,698	32,813,065	4,262.45	636,742								(636,742)				03
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	03/17/2022	03/15/2023	03/17/2023	Maturity	17,479	74,504,642	4,262.45	1,483,811								(1,483,811)				03
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	03/17/2022	03/15/2023	03/17/2023	Maturity	357	1,522,675	4,262.45	30,196								(30,196)				03
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	03/17/2022	03/15/2023	03/17/2023	Maturity	408	1,740,444	4,262.45	36,635								(36,635)				03
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	03/17/2022	03/15/2023	03/17/2023	Maturity	1,468	6,257,831	4,262.45	127,733								(127,733)				03
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	03/17/2022	03/15/2023	03/17/2023	Maturity	2,496	11,435,622	4,582.13									(138,385)				03
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	03/17/2022	03/15/2023	03/17/2023	Maturity	913	3,893,407	4,262.45	75,552								(75,552)				03
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	03/17/2022	03/15/2023	03/17/2023	Maturity	644	2,966,693	4,603.45									(34,290)				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2022	03/15/2023	03/17/2023	Maturity	103,679	40,785,119	393.38	213,353								(213,353)				03
MAR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/21/2023	03/23/2023	Maturity	13,806	5,519,543	399.78	19,203								(19,203)				03
MAR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/22/2023	03/24/2023	Maturity	12,651	5,057,912	399.81	17,768								(17,768)				03
MAR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/10/2023	03/14/2023	Maturity	64,278	25,658,496	399.18	80,557								(80,557)				03
MAR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/13/2023	03/15/2023	Maturity	36,557	14,603,361	399.47	46,899								(46,899)				03
MAR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/14/2023	03/16/2023	Maturity	8,634	3,448,430	399.41	11,254								(11,254)				03
MAR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/15/2023	03/17/2023	Maturity	10,060	4,016,196	399.21	13,447								(13,447)				03
MAR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/16/2023	03/20/2023	Maturity	28,817	11,519,224	399.74	37,775								(37,775)				03
MAR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/17/2023	03/21/2023	Maturity	14,105	5,640,290	399.87	18,566								(18,566)				03
MAR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/17/2023	03/21/2023	Maturity	18,599	7,401,330	397.94	27,462								(27,462)				03

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

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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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/17/2023	03/21/2023	Maturity	20,360	8,096,493	397.66	30,541								(30,541)				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/20/2023	03/22/2023	Maturity	15,418	6,131,197	397.67	23,950								(23,950)				03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/14/2023	03/16/2023	Maturity	9,362	2,870,596	306.63	25,397								(25,397)				03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/16/2023	03/20/2023	Maturity	8,838	2,710,191	306.65	24,502								(24,502)				03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/20/2023	03/22/2023	Maturity	8,853	2,714,257	306.59	25,735								(25,735)				03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/22/2023	03/24/2023	Maturity	12,159	3,779,364	310.84	28,581								(28,581)				03
FEB 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	03/24/2022	02/22/2023	02/24/2023	Maturity	2,597	1,713,562	659.91	7,616								(7,616)				03
MAR 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	03/24/2022	03/10/2023	03/14/2023	Maturity	2,682	1,732,910	646.15	11,867								(11,867)				03
MAR 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	03/25/2022	03/23/2023	03/27/2023	Maturity	2,786	1,796,890	645.05	14,435								(14,435)				03
MAR 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/28/2022	03/21/2023	03/23/2023	Maturity	4,411	895,365	202.99	3,377								(3,377)				03
MAR 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	03/28/2022	03/24/2023	03/28/2023	Maturity	2,112	763,150	361.4	3,352								(3,352)				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	03/31/2023	04/04/2023	Maturity	11,414	4,435,449	388.6	25,325								(25,325)				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	03/31/2023	04/04/2023	Maturity	19,558	7,611,527	389.17	42,030								(42,030)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	04/03/2023	04/05/2023	Maturity	11,528	4,483,770	388.94	25,837								(25,837)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	04/04/2023	04/06/2023	Maturity	14,871	5,819,316	391.32	29,499								(29,499)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	04/05/2023	04/10/2023	Maturity	14,056	5,484,069	390.15	30,039								(30,039)				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	03/23/2023	03/27/2023	Maturity	17,316	6,781,044	391.6	29,901								(29,901)				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	03/24/2023	03/28/2023	Maturity	10,941	4,304,009	393.39	17,200								(17,200)				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	03/24/2023	03/28/2023	Maturity	9,022	3,513,576	389.46	17,776								(17,776)				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	03/24/2023	03/28/2023	Maturity	20,906	8,156,162	390.14	39,624								(39,624)				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	03/27/2023	03/29/2023	Maturity	29,096	11,371,213	390.82	54,858								(54,858)				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	03/28/2023	03/30/2023	Maturity	16,333	6,366,289	389.77	32,974								(32,974)				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	03/29/2023	03/31/2023	Maturity	12,556	4,886,317	389.17	26,463								(26,463)				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	03/30/2023	04/03/2023	Maturity	9,921	3,887,892	391.88	18,148								(18,148)				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	03/31/2023	04/04/2023	Maturity	4,034	1,576,772	390.83	7,915								(7,915)				03
MAR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/06/2022	03/30/2023	04/03/2023	Maturity	1,057	4,870,240	4,608.26	83,240								(83,240)				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/06/2022	04/03/2023	04/05/2023	Maturity	1,294	5,857,064	4,525.66	121,993								(121,993)				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/06/2022	04/05/2023	04/10/2023	Maturity	990	4,485,101	4,531.32	94,303								(94,303)				03
MAR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/06/2022	03/03/2023	03/07/2023	Maturity	1,376	5,956,276	4,328.06	120,003								(120,003)				03
MAR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/06/2022	03/08/2023	03/10/2023	Maturity	1,132	4,732,868	4,181.2	128,393								(128,393)				03

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/06/2022	03/10/2023	03/14/2023	Maturity	1,459	6,140,865	4,209.33	163,948								(163,948)				03
MAR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/06/2022	03/16/2023	03/20/2023	Maturity	997	4,179,054	4,191.04	123,369								(123,369)				03
MAR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/06/2022	03/17/2023	03/21/2023	Maturity	1,206	5,314,675	4,406.24	113,216								(113,216)				03
MAR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/06/2022	03/21/2023	03/23/2023	Maturity	1,173	5,218,837	4,448.53	108,467								(108,467)				03
MAR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/06/2022	03/23/2023	03/27/2023	Maturity	998	4,456,579	4,464.66	92,110								(92,110)				03
MAR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/06/2022	03/24/2023	03/28/2023	Maturity	1,077	4,873,941	4,526.53	91,096								(91,096)				03
MAR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	04/06/2022	03/28/2023	03/30/2023	Maturity	1,283	5,843,228	4,555.2	108,301								(108,301)				03
FEB 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMJWSFPUBMPRO8KSP83	04/05/2022	02/23/2023	02/27/2023	Maturity	2,884	465,409	161.37	2,178								(2,178)				03
MAR 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMJWSFPUBMPRO8KSP83	04/05/2022	03/31/2023	04/04/2023	Maturity	4,595	737,401	160.48	5,871								(5,871)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	04/12/2022	04/06/2023	04/11/2023	Maturity	17,673	6,820,595	385.93	49,428								(49,428)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	04/12/2022	04/06/2023	04/11/2023	Maturity	9,299	3,605,660	387.74	23,682								(23,682)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	04/12/2022	04/06/2023	04/11/2023	Maturity	7,222	2,796,876	387.27	18,853								(18,853)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	04/12/2022	04/06/2023	04/11/2023	Maturity	16,120	6,249,949	387.72	41,094								(41,094)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	04/12/2022	04/10/2023	04/12/2023	Maturity	12,814	4,980,103	388.64	32,225								(32,225)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	04/12/2022	04/11/2023	04/13/2023	Maturity	11,933	4,621,208	387.26	32,536								(32,536)				03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	04/12/2022	03/24/2023	03/28/2023	Maturity	11,363	3,575,214	314.65	17,659								(17,659)				03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	04/12/2022	03/27/2023	03/29/2023	Maturity	11,764	3,700,846	314.59	18,933								(18,933)				03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	04/12/2022	03/30/2023	04/03/2023	Maturity	13,842	4,349,968	314.25	23,527								(23,527)				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	04/12/2022	04/03/2023	04/05/2023	Maturity	9,706	3,041,084	313.31	18,288								(18,288)				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	04/12/2022	04/05/2023	04/10/2023	Maturity	12,322	3,868,223	313.92	22,678								(22,678)				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	04/12/2022	04/10/2023	04/12/2023	Maturity	10,685	3,343,163	312.87	22,066								(22,066)				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	04/12/2022	04/11/2023	04/13/2023	Maturity	8,038	2,509,233	312.16	17,520								(17,520)				03
APR 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/20/2022	04/14/2023	04/18/2023	Maturity	87,988	29,163,778	331.45	242,147								(242,147)				03
APR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMJWSFPUBMPRO8KSP83	04/20/2022	04/14/2023	04/18/2023	Maturity	93,839,033	93,839,033	4,392.59	1,099,746								(1,099,746)				03
APR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMJWSFPUBMPRO8KSP83	04/20/2022	04/14/2023	04/18/2023	Maturity	7,020,010	7,020,010	4,392.59	82,271								(82,271)				03
APR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMJWSFPUBMPRO8KSP83	04/20/2022	04/14/2023	04/18/2023	Maturity	4,145,189	4,145,189	4,392.59	55,301								(55,301)				03
APR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMJWSFPUBMPRO8KSP83	04/20/2022	04/14/2023	04/18/2023	Maturity	71,205,130	71,205,130	4,392.59	1,009,932								(1,009,932)				03
APR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMJWSFPUBMPRO8KSP83	04/20/2022	04/14/2023	04/18/2023	Maturity	2,099,128	2,099,128	4,392.59	30,385								(30,385)				03
APR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMJWSFPUBMPRO8KSP83	04/20/2022	04/14/2023	04/18/2023	Maturity	10,137,647	10,137,647	4,392.59	149,373								(149,373)				03
APR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMJWSFPUBMPRO8KSP83	04/20/2022	04/14/2023	04/18/2023	Maturity	14,661,732	14,661,732	4,392.59	230,500								(230,500)				03

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
APR 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas Wells Fargo	04/20/2022	04/14/2023	04/18/2023	Maturity	4,838,068	4,838,068	4,392.59	85,343								(85,343)				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	04/21/2022	04/14/2023	04/18/2023	Maturity	7,329	32,194,127	4,392.59	882,820								(882,820)				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	04/21/2022	04/14/2023	04/18/2023	Maturity	838	3,679,497	4,392.59	100,898								(100,898)				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	04/21/2022	04/14/2023	04/18/2023	Maturity	583	2,558,684	4,392.59	71,612								(71,612)				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	04/21/2022	04/14/2023	04/18/2023	Maturity	11,102	48,766,183	4,392.59	1,370,336								(1,370,336)				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	04/21/2022	04/14/2023	04/18/2023	Maturity	247	1,083,740	4,392.59	30,930								(30,930)				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	04/21/2022	04/14/2023	04/18/2023	Maturity	2,406	11,359,268	4,722.03									(174,703)				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	04/21/2022	04/14/2023	04/18/2023	Maturity	1,705	7,487,565	4,392.59	215,310								(215,310)				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	04/21/2022	04/14/2023	04/18/2023	Maturity	296	1,298,801	4,392.59	38,401								(38,401)				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	04/21/2022	04/14/2023	04/18/2023	Maturity	644	3,053,713	4,744									(44,691)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/22/2022	04/12/2023	04/14/2023	Maturity	12,353	4,792,027	387.91	27,727								(27,727)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/22/2022	04/13/2023	04/17/2023	Maturity	11,924	4,626,697	388.01	26,848								(26,848)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/22/2022	04/14/2023	04/18/2023	Maturity	5,089	1,974,372	387.99	11,567								(11,567)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/22/2022	04/14/2023	04/18/2023	Maturity	26,226	10,186,307	388.4	58,235								(58,235)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/22/2022	04/17/2023	04/19/2023	Maturity	17,067	6,633,931	388.7	38,164								(38,164)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/22/2022	04/18/2023	04/20/2023	Maturity	7,502	2,920,760	389.32	16,325								(16,325)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/22/2022	04/19/2023	04/21/2023	Maturity	8,072	3,137,859	388.74	18,312								(18,312)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/22/2022	04/20/2023	04/24/2023	Maturity	9,591	3,708,506	386.67	24,606								(24,606)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/22/2022	04/21/2023	04/25/2023	Maturity	4,536	1,755,227	386.96	11,545								(11,545)				03
MAR 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	04/22/2022	03/28/2023	03/30/2023	Maturity	1,357	886,376	653.01	7,928								(7,928)				03
APR 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	04/22/2022	04/06/2023	04/10/2023	Maturity	1,752	1,138,910	650.2	11,740								(11,740)				03
APR 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	04/22/2022	04/21/2023	04/25/2023	Maturity	591	381,010	644.97	4,615								(4,615)				03
APR 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	04/27/2022	04/21/2023	04/25/2023	Maturity	3,139	1,126,870	359.03	6,944								(6,944)				03
APR 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/27/2022	04/21/2023	04/25/2023	Maturity	5,224	1,030,875	197.32	7,099								(7,099)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/28/2022	04/21/2023	04/25/2023	Maturity	24,390	9,360,477	383.79	69,497								(69,497)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/28/2022	04/24/2023	04/26/2023	Maturity	15,563	5,976,753	384.04	44,729								(44,729)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/28/2022	04/25/2023	04/27/2023	Maturity	12,994	4,992,047	384.17	37,365								(37,365)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/28/2022	04/26/2023	04/28/2023	Maturity	18,496	7,089,971	383.32	56,050								(56,050)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/28/2022	04/27/2023	05/01/2023	Maturity	10,891	4,162,192	382.16	35,340								(35,340)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	05/03/2023	05/05/2023	Maturity	11,770	4,503,646	382.64	36,059								(36,059)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	05/04/2023	05/08/2023	Maturity	9,032	3,469,485	384.15	25,622								(25,622)				03

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	05/05/2023	05/09/2023	Maturity	4,203	1,600,705	380.88	14,317								(14,317)				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	04/13/2023	04/17/2023	Maturity	8,793	2,757,193	313.58	14,302								(14,302)				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	04/17/2023	04/19/2023	Maturity	7,832	2,461,764	314.31	12,478								(12,478)				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	04/19/2023	04/21/2023	Maturity	9,210	2,894,669	314.31	14,920								(14,920)				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	04/21/2023	04/25/2023	Maturity	16,673	5,236,867	314.1	27,881								(27,881)				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	04/24/2023	04/26/2023	Maturity	8,433	2,634,244	312.38	16,382								(16,382)				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	04/26/2023	04/28/2023	Maturity	12,028	3,737,724	310.74	26,601								(26,601)				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	04/27/2023	05/01/2023	Maturity	8,218	2,553,280	310.68	18,390								(18,390)				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	05/01/2023	05/03/2023	Maturity	10,079	3,130,980	310.63	23,273								(23,273)				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	05/05/2023	05/09/2023	Maturity	11,471	3,552,894	309.72	28,923								(28,923)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	04/28/2023	05/02/2023	Maturity	4,097	1,574,352	384.23	11,109								(11,109)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	04/28/2023	05/02/2023	Maturity	11,155	4,279,142	383.6	31,316								(31,316)				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	04/28/2023	05/02/2023	Maturity	14,659	5,617,097	383.18	42,125								(42,125)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	05/01/2023	05/03/2023	Maturity	15,843	6,075,157	383.46	45,767								(45,767)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	05/02/2023	05/04/2023	Maturity	13,884	5,332,440	384.08	39,010								(39,010)				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	04/27/2023	05/01/2023	Maturity	1,017	4,242,591	4,169.95	93,308								(93,308)				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	04/28/2023	05/02/2023	Exercise	978	4,044,877	4,134.64	96,150			34,084					(96,150)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	05/02/2023	05/04/2023	Maturity	1,145	4,736,038	4,135.88	115,805								(115,805)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	05/04/2023	05/08/2023	Maturity	592	2,481,460	4,190.31	55,280								(55,280)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	05/05/2023	05/09/2023	Exercise	1,117	4,603,425	4,122.31	117,924			15,567					(117,924)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	05/09/2023	05/11/2023	Exercise	1,053	4,228,053	4,014.33	135,745			110,422					(135,745)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	05/11/2023	05/15/2023	Exercise	998	3,931,804	3,937.75	145,748			192,579					(145,748)				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	04/06/2023	04/10/2023	Maturity	1,107	4,959,036	4,478.13	44,029								(44,029)				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	04/11/2023	04/13/2023	Maturity	1,046	4,639,866	4,436.03	48,481								(48,481)				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	04/13/2023	04/17/2023	Maturity	975	4,297,911	4,408.34	49,066								(49,066)				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	04/14/2023	04/18/2023	Maturity	722	3,160,447	4,380.08	39,035								(39,035)				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	04/18/2023	04/20/2023	Maturity	989	4,337,866	4,387	54,766								(54,766)				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	04/21/2023	04/25/2023	Maturity	806	3,566,167	4,424.25	42,247								(42,247)				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	04/21/2023	04/25/2023	Maturity	1,049	4,471,913	4,264.57	76,757								(76,757)				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	04/24/2023	04/26/2023	Maturity	878	3,747,306	4,268.44	65,457								(65,457)				03

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SCHEDULE DB - PART A - SECTION 2

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APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	04/25/2023	04/27/2023	Maturity	1,234	5,300,980	4,295.77	87,963								(87,963)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/12/2022	05/05/2023	05/09/2023	Maturity	12,046	4,607,643	382.49	34,306								(34,306)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/12/2022	05/05/2023	05/09/2023	Maturity	12,258	4,685,295	382.21	35,468								(35,468)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/12/2022	05/08/2023	05/10/2023	Maturity	17,716	6,775,319	382.44	51,616								(51,616)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/12/2022	05/09/2023	05/11/2023	Maturity	12,805	4,869,004	380.24	42,350								(42,350)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/12/2022	05/10/2023	05/12/2023	Maturity	15,497	5,894,617	380.37	51,231								(51,231)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/12/2022	05/11/2023	05/15/2023	Maturity	10,604	4,029,994	380.04	35,880								(35,880)				03
MAY 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	05/17/2022	05/15/2023	05/17/2023	Maturity	51,115	16,606,616	324.89	157,414								(157,414)				03
MAY 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	05/17/2022	05/15/2023	05/17/2023	Maturity	90,621,052	90,621,052	4,023.89	1,314,563								(1,314,563)				03
MAY 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	05/17/2022	05/15/2023	05/17/2023	Maturity	7,406,001	7,406,001	4,023.89	107,433								(107,433)				03
MAY 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	05/17/2022	05/15/2023	05/17/2023	Maturity	6,922,594	6,922,594	4,023.89	114,836								(114,836)				03
MAY 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	05/17/2022	05/15/2023	05/17/2023	Maturity	76,794,269	76,794,269	4,023.89	1,365,406								(1,365,406)				03
MAY 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	05/17/2022	05/15/2023	05/17/2023	Maturity	1,497,993	1,497,993	4,023.89	27,190								(27,190)				03
MAY 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	05/17/2022	05/15/2023	05/17/2023	Maturity	5,292,032	5,292,032	4,023.89	98,041								(98,041)				03
MAY 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	05/17/2022	05/15/2023	05/17/2023	Maturity	14,951,884	14,951,884	4,023.89	298,146								(298,146)				03
MAY 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	05/17/2022	05/15/2023	05/17/2023	Maturity	4,295,416	4,295,416	4,023.89	98,918								(98,918)				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	05/17/2022	05/15/2023	05/17/2023	Maturity	104,239	39,835,953	382.16	345,525								(345,525)				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	05/18/2022	05/15/2023	05/15/2023	Exercise	7,230	29,092,202	4,023.89	801,140			812,565					(801,140)				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	05/18/2022	05/15/2023	05/15/2023	Exercise	1,143	4,600,031	4,023.89	126,676			128,482					(126,676)				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	05/18/2022	05/15/2023	05/15/2023	Exercise	875	3,522,151	4,023.89	99,344			98,376					(99,344)				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	05/18/2022	05/15/2023	05/15/2023	Exercise	15,756	63,401,698	4,023.89	1,796,092			1,770,853					(1,796,092)				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	05/18/2022	05/15/2023	05/15/2023	Exercise	316	1,272,998	4,023.89	36,731			35,556					(36,731)				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	05/18/2022	05/15/2023	05/15/2023	Exercise	1,686	6,783,232	4,023.89	197,494			189,460					(197,494)				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	05/18/2022	05/15/2023	05/15/2023	Exercise	348	1,398,865	4,023.89	42,160			39,071					(42,160)				03
MAY 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	05/18/2022	05/15/2023	05/17/2023	Maturity	2,772	11,991,347	4,325.68	217,452								(217,452)				03
MAY 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	05/18/2022	05/15/2023	05/17/2023	Maturity	686	2,981,393	4,345.8	51,789								(51,789)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/12/2023	05/16/2023	Maturity	7,071	2,698,255	381.58	26,444								(26,444)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/18/2023	05/22/2023	Maturity	2,186	832,042	380.59	8,910								(8,910)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/12/2023	05/16/2023	Maturity	2,888	1,102,623	381.78	10,682								(10,682)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/18/2023	05/22/2023	Maturity	4,007	1,529,745	381.77	15,362								(15,362)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/12/2023	05/16/2023	Maturity	17,117	6,541,135	382.15	62,094								(62,094)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/19/2023	05/23/2023	Maturity	9,859	3,772,183	382.61	36,370								(36,370)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/15/2023	05/17/2023	Maturity	2,678	1,023,214	382.13	9,903								(9,903)				03

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MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/19/2023	05/23/2023	Maturity	4,225	1,616,131	382.5	15,668								(15,668)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/15/2023	05/17/2023	Maturity	8,237	3,147,109	382.08	30,524								(30,524)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/19/2023	05/23/2023	Maturity	19,430	7,436,802	382.75	71,153								(71,153)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/16/2023	05/18/2023	Maturity	2,561	979,518	382.46	9,360								(9,360)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/22/2023	05/24/2023	Maturity	2,571	984,026	382.73	9,580								(9,580)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/16/2023	05/18/2023	Maturity	12,102	4,631,225	382.67	43,722								(43,722)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/22/2023	05/24/2023	Maturity	4,089	1,564,758	382.72	15,250								(15,250)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/17/2023	05/19/2023	Maturity	2,184	833,633	381.73	8,343								(8,343)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/22/2023	05/24/2023	Maturity	10,386	3,975,626	382.79	38,578								(38,578)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/17/2023	05/19/2023	Maturity	10,060	3,848,694	382.58	36,740								(36,740)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/23/2023	05/25/2023	Maturity	2,504	960,129	383.49	9,016								(9,016)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/23/2023	05/25/2023	Maturity	9,009	3,455,791	383.58	32,266								(32,266)				03
APR 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/24/2022	04/26/2023	04/28/2023	Exercise	1,293	819,505	633.86	6,386			9,774					(6,386)				03
MAY 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/24/2022	05/05/2023	05/09/2023	Exercise	1,431	901,940	630.37	8,417			21,620					(8,417)				03
MAY 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/24/2022	05/23/2023	05/25/2023	Exercise	2,135	1,327,657	621.97	17,659			43,695					(17,659)				03
MAY 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/25/2022	05/24/2023	05/26/2023	Maturity	3,975	776,319	195.29	8,558								(8,558)				03
MAY 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	05/25/2022	05/16/2023	05/18/2023	Maturity	3,841	1,350,135	351.55	13,211								(13,211)				03
MAY 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	05/25/2022	05/24/2023	05/26/2023	Maturity	6,487	2,277,873	351.16	23,754								(23,754)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	06/01/2023	06/05/2023	Maturity	13,546	4,190,200	309.32	44,406								(44,406)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	06/06/2023	06/08/2023	Maturity	9,453	2,925,363	309.46	31,490								(31,490)				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/09/2023	05/11/2023	Maturity	12,648	3,906,693	308.88	37,614								(37,614)				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/11/2023	05/15/2023	Maturity	8,421	2,596,146	308.28	26,382								(26,382)				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/15/2023	05/17/2023	Maturity	14,388	4,434,411	308.21	46,327								(46,327)				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/17/2023	05/19/2023	Maturity	11,612	3,590,684	309.22	35,371								(35,371)				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/18/2023	05/22/2023	Maturity	8,203	2,533,707	308.87	25,720								(25,720)				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/22/2023	05/24/2023	Maturity	13,924	4,312,408	309.71	42,208								(42,208)				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/24/2023	05/26/2023	Maturity	8,405	2,604,227	309.85	25,519								(25,519)				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/26/2023	05/31/2023	Maturity	10,630	3,289,337	309.43	33,551								(33,551)				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/30/2023	06/01/2023	Maturity	7,597	2,357,027	310.24	23,214								(23,214)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/31/2023	06/02/2023	Maturity	2,701	1,037,103	383.94	10,687								(10,687)				03

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/31/2023	06/02/2023	Maturity	9,310	3,578,228	384.33	36,090								(36,090)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	06/01/2023	06/05/2023	Maturity	2,044	783,396	383.24	8,439								(8,439)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	06/01/2023	06/05/2023	Maturity	8,361	3,213,716	384.35	32,537								(32,537)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	06/02/2023	06/06/2023	Maturity	4,442	1,706,970	384.29	17,426								(17,426)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	06/02/2023	06/06/2023	Maturity	2,397	921,044	384.26	9,424								(9,424)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	06/02/2023	06/06/2023	Maturity	20,460	7,863,666	384.35	80,005								(80,005)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	06/05/2023	06/07/2023	Maturity	2,253	864,999	383.91	9,161								(9,161)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/24/2023	05/26/2023	Maturity	2,312	887,138	383.71	8,933								(8,933)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	06/05/2023	06/07/2023	Maturity	12,187	4,684,109	384.34	48,404								(48,404)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/24/2023	05/26/2023	Maturity	18,212	6,999,025	384.3	68,132								(68,132)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	06/06/2023	06/08/2023	Maturity	2,644	1,016,922	384.58	10,426								(10,426)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/25/2023	05/30/2023	Maturity	2,321	891,801	384.19	8,786								(8,786)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	06/06/2023	06/08/2023	Maturity	9,868	3,796,327	384.73	38,568								(38,568)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/25/2023	05/30/2023	Maturity	6,169	2,372,285	384.54	22,920								(22,920)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/26/2023	05/31/2023	Maturity	4,371	1,683,538	385.19	15,744								(15,744)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/26/2023	05/31/2023	Maturity	9,403	3,628,944	385.94	32,512								(32,512)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/26/2023	05/31/2023	Maturity	33,714	13,011,140	385.93	116,572								(116,572)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/30/2023	06/01/2023	Maturity	3,985	1,537,970	385.96	14,066								(14,066)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/30/2023	06/01/2023	Maturity	8,488	3,275,681	385.94	29,995								(29,995)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2022	06/13/2023	06/15/2023	Maturity	2,494	935,714	375.12	7,424								(7,424)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2022	06/13/2023	06/15/2023	Maturity	13,055	4,897,661	375.17	38,737								(38,737)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2022	06/07/2023	06/09/2023	Maturity	2,224	854,523	384.24	3,501								(3,501)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2022	06/07/2023	06/09/2023	Maturity	12,779	4,916,810	384.76	19,387								(19,387)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2022	06/08/2023	06/12/2023	Maturity	2,275	873,073	383.78	3,725								(3,725)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2022	06/08/2023	06/12/2023	Maturity	5,632	2,164,732	384.38	8,848								(8,848)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2022	06/09/2023	06/13/2023	Maturity	17,887	6,822,147	381.41	34,716								(34,716)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2022	06/09/2023	06/13/2023	Maturity	18,135	6,894,021	380.14	38,420								(38,420)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2022	06/09/2023	06/13/2023	Maturity	3,710	1,419,481	382.56	6,658								(6,658)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2022	06/12/2023	06/14/2023	Maturity	2,507	951,248	379.44	5,648								(5,648)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2022	06/12/2023	06/14/2023	Maturity	8,166	3,103,397	380.05	17,699								(17,699)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	06/14/2022	05/26/2023	05/31/2023	Exercise	792	3,285,446	4,150.02	66,821		43,882					(66,821)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	06/14/2022	05/31/2023	06/02/2023	Exercise	962	3,982,041	4,138.26	85,322		40,002					(85,322)				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	06/14/2022	06/02/2023	06/06/2023	Exercise	819	3,358,999	4,099.69	77,800		149,677					(77,800)				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	06/14/2022	06/05/2023	06/07/2023	Exercise	848	3,478,663	4,101.23	81,823		146,366					(81,823)				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	06/14/2022	06/06/2023	06/08/2023	Exercise	788	3,246,983	4,119.7	74,475		129,377					(74,475)				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	06/14/2022	06/08/2023	06/12/2023	Exercise	732	3,026,916	4,134.34	68,543		116,843					(68,543)				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	06/14/2022	06/09/2023	06/13/2023	Exercise	925	3,603,781	3,895.39	121,626		373,266					(121,626)				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	06/14/2022	06/12/2023	06/14/2023	Exercise	834	3,250,312	3,897.49	111,054		368,139					(111,054)				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	06/14/2022	06/13/2023	06/15/2023	Exercise	1,051	3,939,693	3,748.84	170,981		651,745					(170,981)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	06/14/2022	05/12/2023	05/16/2023	Exercise	715	2,834,062	3,961.95	72,527		115,977					(72,527)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	06/14/2022	05/15/2023	05/17/2023	Exercise	620	2,494,123	4,022.52	58,731		70,536					(58,731)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	06/14/2022	05/16/2023	05/18/2023	Exercise	904	3,619,457	4,005.73	88,300		94,126					(88,300)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	06/14/2022	05/17/2023	05/19/2023	Exercise	686	2,802,985	4,086.46	59,927		49,599					(59,927)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	06/14/2022	05/19/2023	05/23/2023	Exercise	1,467	5,722,818	3,900.37	169,921		427,869					(169,921)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	06/14/2022	05/22/2023	05/24/2023	Exercise	1,052	4,101,105	3,899.39	124,226		308,411					(124,226)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	06/14/2022	05/23/2023	05/25/2023	Exercise	727	2,887,335	3,973.05	77,850		125,384					(77,850)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	06/14/2022	05/24/2023	05/26/2023	Exercise	581	2,289,490	3,938.84	65,756		102,535					(65,756)				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	06/14/2022	05/26/2023	05/31/2023	Exercise	810	3,235,204	3,992.65	85,983		172,430					(85,983)				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGJF57RNE97	06/16/2022	06/15/2023	06/20/2023	Exercise	92,754	34,329,242	370.11	382,824		21,333					(382,824)				03
JUN 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	06/16/2022	06/15/2023	06/20/2023	Exercise	64,057	20,546,373	320.75	209,864		42,278					(209,864)				03
JUN 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JFFGNF3BB653	06/16/2022	06/15/2023	06/20/2023	Exercise	91,182,771	91,182,771	3,789.99	1,276,533		6,382,794					(1,276,533)				03
JUN 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JFFGNF3BB653	06/16/2022	06/15/2023	06/20/2023	Exercise	6,513,591	6,513,591	3,789.99	91,188		455,951					(91,188)				03
JUN 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JFFGNF3BB653	06/16/2022	06/15/2023	06/20/2023	Exercise	8,137,715	8,137,715	3,789.99	127,802		583,699					(127,802)				03
JUN 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JFFGNF3BB653	06/16/2022	06/15/2023	06/20/2023	Exercise	77,513,640	77,513,640	3,789.99	1,290,019		5,557,679					(1,290,019)				03
JUN 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JFFGNF3BB653	06/16/2022	06/15/2023	06/20/2023	Exercise	2,616,627	2,616,627	3,789.99	44,245		187,610					(44,245)				03
JUN 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JFFGNF3BB653	06/16/2022	06/15/2023	06/20/2023	Exercise	9,369,061	9,369,061	3,789.99	160,963		671,756					(160,963)				03
JUN 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JFFGNF3BB653	06/16/2022	06/15/2023	06/20/2023	Exercise	16,710,559	16,710,559	3,789.99	304,986		1,198,136					(304,986)				03
JUN 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JFFGNF3BB653	06/16/2022	06/15/2023	06/20/2023	Exercise	4,626,024	4,626,024	3,789.99	94,933		331,683					(94,933)				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	06/21/2022	06/15/2023	06/20/2023	Exercise	12,214	46,289,157	3,789.99	1,632,320		7,765,973					(1,632,320)				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	06/21/2022	06/15/2023	06/20/2023	Exercise	1,257	4,764,321	3,789.99	168,007		799,314					(168,007)				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	06/21/2022	06/15/2023	06/20/2023	Exercise	883	3,346,523	3,789.99	120,485		561,449					(120,485)				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	06/21/2022	06/15/2023	06/20/2023	Exercise	18,005	68,238,164	3,789.99	2,466,892		11,448,378					(2,466,892)				03

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8K5P83	06/21/2022	06/15/2023	06/20/2023	Exercise	209	791,805	3,789.99	29,097		132,842					(29,097)				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8K5P83	06/21/2022	06/15/2023	06/20/2023	Exercise	2,043	7,743,973	3,789.99	286,879		1,299,213					(286,879)				03
JUN 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8K5P83	06/21/2022	06/15/2023	06/20/2023	Exercise	2,829	11,525,699	4,074.24			994,648					(303,192)				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8K5P83	06/21/2022	06/15/2023	06/20/2023	Exercise	387	1,466,271	3,789.99	56,043		245,998					(56,043)				03
JUN 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8K5P83	06/21/2022	06/15/2023	06/20/2023	Exercise	759	3,104,807	4,093.19			252,325					(78,411)				03
JUN 23 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/22/2022	06/06/2023	06/08/2023	Maturity	1,935	378,925	195.84	2,401							(2,401)				03
JUN 23 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/22/2022	06/21/2023	06/23/2023	Maturity	2,207	422,059	191.28	4,899							(4,899)				03
JUN 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYJLNB83868	06/22/2022	06/02/2023	06/06/2023	Maturity	2,694	952,511	353.57	5,062							(5,062)				03
JUN 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYJLNB83868	06/22/2022	06/21/2023	06/23/2023	Exercise	7,306	2,508,761	343.37	28,439		10,887					(28,439)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/23/2022	06/20/2023	06/22/2023	Maturity	2,494	925,510	371.12	10,433							(10,433)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/23/2022	06/20/2023	06/22/2023	Maturity	10,763	3,996,766	371.35	44,464							(44,464)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/23/2022	06/21/2023	06/23/2023	Maturity	2,660	987,267	371.16	11,150							(11,150)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/23/2022	06/21/2023	06/23/2023	Maturity	8,107	3,010,427	371.35	33,633							(33,633)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/23/2022	06/22/2023	06/26/2023	Maturity	2,363	876,406	370.92	10,081							(10,081)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/23/2022	06/14/2023	06/16/2023	Maturity	2,703	1,004,147	371.44	10,819							(10,819)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/23/2022	06/22/2023	06/26/2023	Maturity	2,417	896,420	370.84	10,360							(10,360)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/23/2022	06/22/2023	06/26/2023	Maturity	5,025	1,866,065	371.34	20,960							(20,960)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/23/2022	06/14/2023	06/16/2023	Maturity	14,151	5,263,624	371.95	55,054							(55,054)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/23/2022	06/15/2023	06/20/2023	Exercise	5,804	2,147,213	369.94	25,367		2,322					(25,367)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/23/2022	06/15/2023	06/20/2023	Exercise	3,352	1,239,969	369.95	14,633		1,307					(14,633)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/23/2022	06/15/2023	06/20/2023	Exercise	7,463	2,761,580	370.06	32,370		2,090					(32,370)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/23/2022	06/16/2023	06/20/2023	Maturity	8,777	3,256,561	371.02	36,302							(36,302)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/23/2022	06/16/2023	06/20/2023	Maturity	7,088	2,631,565	371.26	28,917							(28,917)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/23/2022	06/16/2023	06/20/2023	Maturity	31,020	11,515,727	371.24	126,695							(126,695)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/23/2022	06/16/2023	06/20/2023	Maturity	4,559	1,691,423	371.01	18,856							(18,856)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/23/2022	06/20/2023	06/22/2023	Maturity	4,532	1,389,405	306.58	13,472							(13,472)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/23/2022	06/21/2023	06/23/2023	Maturity	6,285	1,927,166	306.63	18,711							(18,711)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/23/2022	06/22/2023	06/26/2023	Maturity	6,080	1,858,804	305.74	19,346							(19,346)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/23/2022	06/07/2023	06/09/2023	Maturity	4,520	1,403,673	310.53	9,380							(9,380)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	06/23/2022	06/08/2023	06/12/2023	Maturity	4,636	1,441,424	310.95	9,356							(9,356)				03

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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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/23/2022	06/09/2023	06/13/2023	Maturity	4,419	1,372,290	310.51	9,295								(9,295)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/23/2022	06/12/2023	06/14/2023	Maturity	9,994	3,102,622	310.45	21,417								(21,417)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/23/2022	06/13/2023	06/15/2023	Maturity	5,317	1,639,562	308.35	13,457								(13,457)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/23/2022	06/14/2023	06/16/2023	Maturity	4,553	1,400,164	307.5	12,326								(12,326)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/23/2022	06/15/2023	06/20/2023	Maturity	11,279	3,470,309	307.69	30,260								(30,260)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/23/2022	06/16/2023	06/20/2023	Maturity	4,441	1,364,419	307.22	12,391								(12,391)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/23/2022	06/16/2023	06/20/2023	Maturity	8,794	2,702,691	307.35	24,288								(24,288)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/27/2023	06/29/2023	Maturity	18,654	6,940,702	372.07	75,988								(75,988)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/27/2023	06/29/2023	Maturity	3,282	1,221,119	372.07	13,369								(13,369)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/28/2023	06/30/2023	Maturity	2,821	1,049,973	372.17	11,482								(11,482)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/28/2023	06/30/2023	Maturity	12,938	4,819,154	372.48	51,687								(51,687)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/29/2023	07/03/2023	Maturity	5,453	2,031,662	372.59	21,736								(21,736)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/29/2023	07/03/2023	Maturity	3,861	1,438,531	372.58	15,410								(15,410)				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	05/02/2023	05/04/2023	Maturity	36	13,692	384.17	46								(46)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/29/2023	07/03/2023	Maturity	10,053	3,746,046	372.64	39,971								(39,971)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/30/2023	07/05/2023	Maturity	4,114	1,528,509	371.58	17,435								(17,435)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/30/2023	07/05/2023	Maturity	6,145	2,284,553	371.79	25,767								(25,767)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/08/2023	06/12/2023	Maturity	251	96,378	384.42	415								(415)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/30/2023	07/05/2023	Maturity	11,979	4,458,029	372.14	49,209								(49,209)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/23/2023	06/27/2023	Maturity	2,893	1,070,458	371.34	12,034								(12,034)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/23/2023	06/27/2023	Maturity	10,971	4,079,488	371.85	44,502								(44,502)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/30/2023	07/05/2023	Maturity	9,052	3,368,572	372.15	37,183								(37,183)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/23/2023	06/27/2023	Maturity	27,120	10,094,997	372.23	107,604								(107,604)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	07/03/2023	07/06/2023	Maturity	2,526	939,900	372.08	10,539								(10,539)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/26/2023	06/28/2023	Maturity	3,837	1,427,883	372.18	15,469								(15,469)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	07/03/2023	07/06/2023	Maturity	6,436	2,394,282	372.04	26,914								(26,914)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/26/2023	06/28/2023	Maturity	2,596	966,116	372.21	10,453								(10,453)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/26/2023	06/28/2023	Maturity	13,793	5,133,136	372.16	55,682								(55,682)				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/27/2023	06/29/2023	Maturity	2,524	938,261	371.78	10,456								(10,456)				03
APR 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/05/2022	04/19/2023	04/21/2023	Maturity	3,461	561,878	162.36	1,973								(1,973)				03

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MAY 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/05/2022	05/16/2023	05/18/2023	Maturity	2,549	407,284	159.79	2,375								(2,375)				03
JUN 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/05/2022	06/02/2023	06/06/2023	Exercise	2,411	380,546	157.81	3,277			9,453					(3,277)				03
JUN 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/05/2022	06/30/2023	07/05/2023	Exercise	1,095	170,620	155.8	2,247			8,859					(2,247)				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/13/2022	06/16/2023	06/21/2023	Exercise	1,361	4,984,463	3,661.6	322,986			1,018,224					(322,986)				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/13/2022	06/16/2023	06/21/2023	Exercise	1,571	5,791,308	3,687.51	359,744			1,134,041					(359,744)				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/13/2022	06/22/2023	06/26/2023	Exercise	1,588	5,904,808	3,718.44	357,676			1,053,545					(357,676)				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/13/2022	06/23/2023	06/27/2023	Exercise	992	3,791,453	3,821.22	193,722			523,004					(193,722)				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/13/2022	06/27/2023	06/29/2023	Exercise	1,613	6,292,144	3,900.46	283,887			771,019					(283,887)				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/13/2022	06/30/2023	07/05/2023	Exercise	2,198	8,372,531	3,809.02	450,153			1,409,754					(450,153)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/13/2022	07/06/2023	07/10/2023	Exercise	1,686	6,433,059	3,816.05	350,382			1,003,955					(350,382)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/13/2022	07/10/2023	07/12/2023	Exercise	1,210	4,699,282	3,884.41	230,516			635,280					(230,516)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/13/2022	07/12/2023	07/14/2023	Exercise	1,298	4,961,098	3,823.14	273,183			842,201					(273,183)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	06/30/2023	07/05/2023	Exercise	10,565	3,212,834	304.11	29,978			11,305					(29,978)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/03/2023	07/06/2023	Exercise	5,683	1,718,604	302.42	18,482			17,389					(18,482)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/10/2023	07/12/2023	Maturity	5,056	1,873,283	370.49	20,855								(20,855)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/10/2023	07/12/2023	Maturity	5,601	2,075,331	370.52	23,043								(23,043)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/11/2023	07/13/2023	Maturity	3,755	1,391,819	370.62	15,427								(15,427)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/11/2023	07/13/2023	Maturity	11,343	4,205,755	370.77	46,176								(46,176)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/05/2023	07/07/2023	Maturity	3,575	1,325,177	370.68	14,298								(14,298)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/12/2023	07/14/2023	Maturity	3,115	1,149,531	369.02	14,078								(14,078)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/12/2023	07/14/2023	Maturity	8,519	3,153,886	370.22	35,948								(35,948)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/13/2023	07/17/2023	Maturity	3,737	1,383,331	370.22	15,825								(15,825)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/13/2023	07/17/2023	Maturity	4,658	1,725,678	370.5	19,402								(19,402)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/05/2023	07/07/2023	Maturity	12,163	4,513,907	371.12	47,368								(47,368)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/06/2023	07/10/2023	Maturity	7,056	2,611,296	370.1	29,296								(29,296)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/06/2023	07/10/2023	Maturity	3,812	1,411,248	370.21	15,727								(15,727)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/06/2023	07/10/2023	Maturity	5,283	1,956,089	370.28	21,712								(21,712)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/07/2023	07/11/2023	Maturity	3,644	1,349,615	370.41	14,917								(14,917)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/07/2023	07/11/2023	Maturity	6,294	2,333,434	370.72	25,303								(25,303)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/07/2023	07/11/2023	Maturity	11,123	4,121,464	370.52	45,245								(45,245)				03

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/07/2023	07/11/2023	Maturity	7,499	2,779,384	370.63	30,305								(30,305)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/05/2023	07/07/2023	Exercise	4,774	1,442,363	302.13	15,983			14,083					(15,983)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/07/2023	07/11/2023	Exercise	5,155	1,554,026	301.46	18,245			7,939					(18,245)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/07/2023	07/11/2023	Exercise	6,342	1,910,358	301.21	22,816			11,353					(22,816)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/10/2023	07/12/2023	Exercise	4,996	1,510,834	302.43	16,697			150					(16,697)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/10/2023	07/12/2023	Maturity	6,169	1,866,825	302.63	20,322								(20,322)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/11/2023	07/13/2023	Exercise	4,241	1,281,264	302.11	14,549			4,496					(14,549)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/12/2023	07/14/2023	Exercise	5,076	1,535,328	302.48	17,048			6,192					(17,048)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/12/2023	07/14/2023	Exercise	6,464	1,955,669	302.56	21,571			7,369					(21,571)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/13/2023	07/17/2023	Exercise	5,208	1,568,557	301.18	19,210			19,322					(19,210)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/13/2023	07/17/2023	Exercise	4,839	1,459,028	301.5	17,460			16,405					(17,460)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	06/23/2023	06/27/2023	Maturity	4,883	1,488,222	304.77	12,771								(12,771)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	06/23/2023	06/27/2023	Maturity	6,096	1,858,222	304.81	15,882								(15,882)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	06/26/2023	06/28/2023	Maturity	4,534	1,382,072	304.82	11,958								(11,958)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	06/27/2023	06/29/2023	Maturity	6,546	1,994,747	304.75	17,446								(17,446)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	06/28/2023	06/30/2023	Maturity	6,415	1,958,610	305.34	16,415								(16,415)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	06/29/2023	07/03/2023	Maturity	7,573	2,312,013	305.29	19,550								(19,550)				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	06/30/2023	07/05/2023	Exercise	5,545	1,680,670	303.09	16,971			11,589					(16,971)				03
JUL 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	07/18/2022	07/14/2023	07/18/2023	Exercise	73,547	23,698,166	322.22	310,725			44,863					(310,725)				03
JUL 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	07/18/2022	07/14/2023	07/18/2023	Exercise	74,464,218	74,464,218	3,863.16	1,428,510			4,587,838					(1,428,510)				03
JUL 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	07/18/2022	07/14/2023	07/18/2023	Exercise	7,276,237	7,276,237	3,863.16	139,586			448,298					(139,586)				03
JUL 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	07/18/2022	07/14/2023	07/18/2023	Exercise	4,103,012	4,103,012	3,863.16	89,133			252,792					(89,133)				03
JUL 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	07/18/2022	07/14/2023	07/18/2023	Exercise	64,213,025	64,213,025	3,863.16	1,485,163			3,956,249					(1,485,163)				03
JUL 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	07/18/2022	07/14/2023	07/18/2023	Exercise	1,523,673	1,523,673	3,863.16	35,982			93,876					(35,982)				03
JUL 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	07/18/2022	07/14/2023	07/18/2023	Exercise	5,734,476	5,734,476	3,863.16	137,899			353,309					(137,899)				03
JUL 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	07/18/2022	07/14/2023	07/18/2023	Exercise	14,214,678	14,214,678	3,863.16	364,102			875,785					(364,102)				03
JUL 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	07/18/2022	07/14/2023	07/18/2023	Exercise	4,527,647	4,527,647	3,863.16	131,877			278,954					(131,877)				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	07/19/2022	07/14/2023	07/18/2023	Maturity	126,245	46,699,436	369.91	597,924								(597,924)				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International	07/19/2022	07/14/2023	07/18/2023	Exercise	9,236	35,678,987	3,863.16	2,159,130			5,931,721					(2,159,130)				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International	07/19/2022	07/14/2023	07/18/2023	Exercise	1,050	4,056,279	3,863.16	245,468			674,367					(245,468)				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International	07/19/2022	07/14/2023	07/18/2023	Exercise	408	1,576,092	3,863.16	95,378			262,029					(95,378)				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International	07/19/2022	07/14/2023	07/18/2023	Exercise	14,203	54,869,427	3,863.16	3,320,448			9,122,179					(3,320,448)				03

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SCHEDULE DB - PART A - SECTION 2

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JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International	07/19/2022	07/14/2023	07/18/2023	Exercise	203	785,303	3,863.16	47,523			130,559					(47,523)				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International	07/19/2022	07/14/2023	07/18/2023	Exercise	1,901	7,343,491	3,863.16	444,394			1,220,872					(444,394)				03
JUL 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International	07/19/2022	07/14/2023	07/18/2023	Exercise	3,289	13,657,352	4,152.9				1,159,308					(473,809)				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International	07/19/2022	07/14/2023	07/18/2023	Exercise	575	2,219,926	3,863.16	134,340			369,068					(134,340)				03
JUL 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International	07/19/2022	07/14/2023	07/18/2023	Exercise	897	3,741,388	4,172.21				298,803					(124,717)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2022	07/19/2023	07/21/2023	Exercise	4,726	1,750,106	370.28	26,288			4,396					(26,288)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2022	07/20/2023	07/24/2023	Maturity	7,886	2,923,313	370.72	42,984								(42,984)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2022	07/20/2023	07/24/2023	Maturity	3,776	1,399,521	370.68	20,623								(20,623)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2022	07/21/2023	07/25/2023	Maturity	9,410	3,505,760	372.56	46,598								(46,598)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2022	07/14/2023	07/18/2023	Maturity	7,848	2,899,949	369.53	44,676								(44,676)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2022	07/21/2023	07/25/2023	Maturity	6,462	2,409,001	372.81	31,527								(31,527)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2022	07/21/2023	07/25/2023	Maturity	20,384	7,599,225	372.81	99,452								(99,452)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2022	07/24/2023	07/26/2023	Maturity	3,945	1,471,796	373.06	19,195								(19,195)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2022	07/14/2023	07/18/2023	Maturity	7,049	2,605,604	369.65	39,894								(39,894)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2022	07/24/2023	07/26/2023	Maturity	6,994	2,609,732	373.12	33,912								(33,912)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2022	07/14/2023	07/18/2023	Maturity	14,421	5,333,289	369.83	80,821								(80,821)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2022	07/25/2023	07/27/2023	Maturity	3,988	1,486,695	372.75	19,808								(19,808)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2022	07/17/2023	07/19/2023	Maturity	5,118	1,892,951	369.85	28,938								(28,938)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2022	07/25/2023	07/27/2023	Maturity	10,376	3,870,438	373.01	50,769								(50,769)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2022	07/17/2023	07/19/2023	Maturity	4,554	1,684,409	369.86	25,749								(25,749)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2022	07/25/2023	07/27/2023	Maturity	12,554	4,683,206	373.05	61,281								(61,281)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2022	07/18/2023	07/20/2023	Maturity	7,159	2,653,462	370.66	38,890								(38,890)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2022	07/18/2023	07/20/2023	Maturity	8,529	3,159,390	370.42	46,953								(46,953)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2022	07/19/2023	07/21/2023	Exercise	3,442	1,271,229	369.35	20,105			6,402					(20,105)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2022	07/19/2023	07/21/2023	Exercise	5,894	2,182,490	370.28	32,783			5,482					(32,783)				03
JUL 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2022	07/21/2023	07/25/2023	Maturity	5,292	1,017,994	192.38	15,895								(15,895)				03
JUN 23 ABGAVL Index Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	07/28/2022	06/30/2023	07/05/2023	Maturity	3,028	1,046,496	345.58	556,399								(556,399)				03
JUL 23 ABGAVL Index Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	07/28/2022	07/27/2023	07/31/2023	Maturity	3,729	1,287,939	345.38	729,853			6,228					(729,853)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/27/2023	07/31/2023	Maturity	6,453	2,413,371	373.98	31,257								(31,257)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/28/2023	08/01/2023	Maturity	14,809	5,556,155	375.19	67,213								(67,213)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/28/2023	08/01/2023	Maturity	8,253	3,098,000	375.4	37,023								(37,023)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/28/2023	08/01/2023	Maturity	16,912	6,354,590	375.74	74,395								(74,395)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/28/2023	08/01/2023	Maturity	8,317	3,124,357	375.66	36,731								(36,731)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/27/2023	07/31/2023	Exercise	3,139	946,771	301.58	12,176			14,284					(12,176)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/27/2023	07/31/2023	Exercise	3,990	1,204,794	301.92	15,105			16,800					(15,105)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/28/2023	08/01/2023	Exercise	3,498	1,055,986	301.85	13,351			13,679					(13,351)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/28/2023	08/01/2023	Exercise	4,771	1,442,213	302.29	17,651			16,555					(17,651)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/31/2023	08/02/2023	Exercise	7,172	2,167,837	302.28	26,817			25,961					(26,817)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	08/01/2023	08/03/2023	Exercise	3,185	961,003	301.74	12,419			11,529					(12,419)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	08/01/2023	08/03/2023	Exercise	3,119	941,367	301.84	12,070			10,978					(12,070)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	08/02/2023	08/04/2023	Exercise	7,252	2,186,085	301.44	28,974			12,691					(28,974)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/14/2023	07/18/2023	Exercise	6,425	1,936,827	301.42	24,057			19,275					(24,057)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/17/2023	07/19/2023	Exercise	8,295	2,499,929	301.38	31,501			25,134					(31,501)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/18/2023	07/20/2023	Exercise	3,249	980,675	301.88	11,956			10,298					(11,956)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/19/2023	07/21/2023	Exercise	4,039	1,216,687	301.24	15,613			19,064					(15,613)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/20/2023	07/24/2023	Exercise	3,648	1,100,772	301.76	13,630			12,804					(13,630)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/21/2023	07/25/2023	Exercise	3,233	972,994	300.97	12,810			13,028					(12,810)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/24/2023	07/26/2023	Exercise	5,898	1,776,904	301.26	23,144			26,129					(23,144)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/25/2023	07/27/2023	Exercise	2,779	835,836	300.8	11,296			14,005					(11,296)				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/26/2023	07/28/2023	Exercise	3,079	927,411	301.17	12,240			14,658					(12,240)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/31/2023	08/02/2023	Maturity	8,448	3,174,663	375.77	37,484								(37,484)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/31/2023	08/02/2023	Maturity	13,397	5,034,028	375.75	59,520								(59,520)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/31/2023	08/02/2023	Maturity	5,225	1,963,342	375.78	23,151								(23,151)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	08/01/2023	08/03/2023	Maturity	3,692	1,386,576	375.55	16,630								(16,630)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	08/01/2023	08/03/2023	Maturity	16,217	6,094,597	375.81	71,999								(71,999)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/26/2023	07/28/2023	Maturity	3,612	1,346,597	372.81	18,633								(18,633)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	08/02/2023	08/04/2023	Maturity	3,935	1,470,870	373.82	19,633								(19,633)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	08/02/2023	08/04/2023	Maturity	14,345	5,365,918	374.07	70,562								(70,562)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/26/2023	07/28/2023	Maturity	15,805	5,898,081	373.19	79,788								(79,788)				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/27/2023	07/31/2023	Maturity	5,194	1,941,705	373.87	25,336								(25,336)				03

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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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/27/2023	07/31/2023	Maturity	4,016	1,501,180	373.81	19,661								(19,661)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/07/2023	08/09/2023	Maturity	2,520	939,880	372.94	14,345								(14,345)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/07/2023	08/09/2023	Maturity	5,147	1,920,495	373.1	29,051								(29,051)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/07/2023	08/09/2023	Maturity	6,877	2,565,988	373.1	38,815								(38,815)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/08/2023	08/10/2023	Maturity	2,549	952,392	373.66	13,993								(13,993)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/08/2023	08/10/2023	Maturity	7,354	2,749,629	373.88	39,886								(39,886)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/03/2023	08/07/2023	Maturity	2,493	931,234	373.58	13,531								(13,531)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/08/2023	08/10/2023	Maturity	3,960	1,480,408	373.88	21,475								(21,475)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/09/2023	08/11/2023	Maturity	2,700	1,007,331	373.04	15,377								(15,377)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/03/2023	08/07/2023	Maturity	3,379	1,261,914	373.45	18,484								(18,484)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/09/2023	08/11/2023	Maturity	7,241	2,702,306	373.19	40,926								(40,926)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/03/2023	08/07/2023	Maturity	2,910	1,088,071	373.91	15,516								(15,516)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/09/2023	08/11/2023	Maturity	5,115	1,908,774	373.19	28,908								(28,908)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/04/2023	08/08/2023	Maturity	2,328	870,356	373.8	12,536								(12,536)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/04/2023	08/08/2023	Maturity	5,695	2,128,562	373.79	30,660								(30,660)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/04/2023	08/08/2023	Maturity	5,283	1,973,678	373.62	28,728								(28,728)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/04/2023	08/08/2023	Maturity	17,773	6,630,953	373.1	99,434								(99,434)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/04/2023	08/08/2023	Maturity	8,537	3,188,994	373.53	46,634								(46,634)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/07/2023	08/09/2023	Maturity	2,748	1,025,109	373.06	15,541								(15,541)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	07/24/2023	07/26/2023	Exercise	686	2,709,124	3,951.58	227,783			413,446					(227,783)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	07/26/2023	07/28/2023	Exercise	1,000	3,925,809	3,924.2	345,944			642,813					(345,944)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	07/28/2023	08/01/2023	Exercise	1,040	4,200,086	4,037.03	314,759			567,221					(314,759)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	07/28/2023	08/01/2023	Exercise	639	2,614,510	4,094.32	179,181			311,565					(179,181)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	07/31/2023	08/02/2023	Exercise	672	2,772,188	4,127.43	182,038			309,987					(182,038)				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	08/01/2023	08/03/2023	Exercise	664	2,732,316	4,114.5	183,909			306,953					(183,909)				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	08/02/2023	08/04/2023	Exercise	642	2,620,215	4,080.76	186,717			277,787					(186,717)				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	08/02/2023	08/04/2023	Exercise	606	2,474,407	4,085.54	175,169			259,127					(175,169)				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	08/04/2023	08/08/2023	Exercise	633	2,623,209	4,144.09	170,039			211,381					(170,039)				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	08/04/2023	08/08/2023	Exercise	983	4,067,038	4,136.7	267,054			335,578					(267,054)				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	08/07/2023	08/09/2023	Exercise	660	2,732,966	4,143.18	179,306			247,533					(179,306)				03

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	08/07/2023	08/09/2023	Exercise	704	2,908,087	4,131.92	194,559			272,037					(194,559)				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	08/08/2023	08/10/2023	Exercise	603	2,489,294	4,128.73	167,866			223,472					(167,866)				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	08/09/2023	08/11/2023	Exercise	979	4,019,581	4,106.81	281,502			353,234					(281,502)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	07/13/2023	07/17/2023	Exercise	1,158	4,394,135	3,794	445,937			829,303					(445,937)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	07/14/2023	07/18/2023	Exercise	600	2,276,683	3,796.18	231,383			425,353					(231,383)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	07/14/2023	07/18/2023	Exercise	724	2,770,972	3,827.68	269,365			490,636					(269,365)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	07/17/2023	07/19/2023	Exercise	766	2,958,988	3,860.49	277,566			507,640					(277,566)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	07/18/2023	07/20/2023	Exercise	716	2,743,927	3,830	269,533			519,397					(269,533)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	07/19/2023	07/21/2023	Exercise	785	3,051,840	3,888.19	276,951			531,793					(276,951)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	07/20/2023	07/24/2023	Exercise	645	2,542,039	3,940.84	214,232			383,179					(214,232)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	07/21/2023	07/25/2023	Exercise	588	2,328,250	3,961.36	191,215			337,939					(191,215)				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	07/21/2023	07/25/2023	Exercise	759	3,007,676	3,964.25	245,656			434,045					(245,656)				03
AUG 23 JPMorgan MOZAI C2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	08/16/2022	08/15/2023	08/17/2023	Maturity	111,811	41,922,424	374.94	584,265								(584,265)				03
AUG 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	08/16/2022	08/15/2023	08/17/2023	Maturity	79,661	26,254,011	329.57	408,174								(408,174)				03
AUG 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	08/16/2022	08/15/2023	08/17/2023	Maturity	89,256,042	89,256,042	4,297.14	2,139,778								(2,139,778)				03
AUG 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	08/16/2022	08/15/2023	08/17/2023	Maturity	9,385,609	9,385,609	4,297.14	225,006								(225,006)				03
AUG 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	08/16/2022	08/15/2023	08/17/2023	Maturity	7,658,897	7,658,897	4,297.14	205,940								(205,940)				03
AUG 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	08/16/2022	08/15/2023	08/17/2023	Maturity	74,097,054	74,097,054	4,297.14	2,110,820								(2,110,820)				03
AUG 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	08/16/2022	08/15/2023	08/17/2023	Maturity	1,776,502	1,776,502	4,297.14	51,506								(51,506)				03
AUG 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	08/16/2022	08/15/2023	08/17/2023	Maturity	5,836,861	5,836,861	4,297.14	172,143								(172,143)				03
AUG 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	08/16/2022	08/15/2023	08/17/2023	Maturity	16,002,049	16,002,049	4,297.14	500,511								(500,511)				03
AUG 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	08/16/2022	08/15/2023	08/17/2023	Maturity	5,005,806	5,005,806	4,297.14	175,103								(175,103)				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	08/17/2022	08/15/2023	08/17/2023	Exercise	410	1,761,698	4,297.14	105,163			57,691					(105,163)				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	08/17/2022	08/15/2023	08/17/2023	Exercise	2,235	9,604,581	4,297.14	573,433			314,525					(573,433)				03
AUG 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	08/17/2022	08/15/2023	08/17/2023	Maturity	2,779	12,837,350	4,619.43									(420,934)				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	08/17/2022	08/15/2023	08/17/2023	Exercise	349	1,497,811	4,297.14	89,471			49,049					(89,471)				03
AUG 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	08/17/2022	08/15/2023	08/17/2023	Maturity	644	2,988,282	4,640.91									(93,634)				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	08/17/2022	08/15/2023	08/17/2023	Exercise	6,536	28,086,709	4,297.14	1,675,255			919,766					(1,675,255)				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	08/17/2022	08/15/2023	08/17/2023	Exercise	1,133	4,866,769	4,297.14	290,283			159,374					(290,283)				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	08/17/2022	08/15/2023	08/17/2023	Exercise	583	2,506,565	4,297.14	149,492			82,083					(149,492)				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	08/17/2022	08/15/2023	08/17/2023	Exercise	11,638	50,011,834	4,297.14	2,984,455			1,637,756					(2,984,455)				03
AUG 23 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/14/2023	08/16/2023	Maturity	4,766	1,783,012	374.11	24,931								(24,931)				03
AUG 23 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/14/2023	08/16/2023	Maturity	15,413	5,766,417	374.13	80,529								(80,529)				03

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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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/14/2023	08/16/2023	Maturity	2,000	748,330	374.15	10,450								(10,450)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/15/2023	08/17/2023	Maturity	1,949	730,266	374.72	9,879								(9,879)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/15/2023	08/17/2023	Maturity	10,278	3,853,776	374.94	51,454								(51,454)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/10/2023	08/14/2023	Maturity	2,146	802,275	373.81	11,287								(11,287)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/15/2023	08/17/2023	Maturity	5,759	2,159,189	374.94	28,829								(28,829)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/10/2023	08/14/2023	Maturity	10,912	4,081,984	374.09	56,496								(56,496)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/16/2023	08/18/2023	Maturity	2,267	848,524	374.34	11,782								(11,782)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/16/2023	08/18/2023	Maturity	6,211	2,327,005	374.64	31,734								(31,734)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/10/2023	08/14/2023	Maturity	2,390	893,877	374.04	12,403								(12,403)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/16/2023	08/18/2023	Maturity	7,938	2,973,978	374.64	40,557								(40,557)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/10/2023	08/14/2023	Maturity	3,141	1,175,187	374.13	16,224								(16,224)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/17/2023	08/21/2023	Maturity	2,337	872,913	373.45	12,805								(12,805)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/11/2023	08/15/2023	Maturity	2,217	828,206	373.65	11,801								(11,801)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/17/2023	08/21/2023	Maturity	2,721	1,016,509	373.52	14,840								(14,840)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/11/2023	08/15/2023	Maturity	10,793	4,036,608	374.01	56,313								(56,313)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/17/2023	08/21/2023	Maturity	2,213	826,336	373.47	12,107								(12,107)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/11/2023	08/15/2023	Maturity	16,347	6,116,042	374.13	84,679								(84,679)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/17/2023	08/21/2023	Maturity	2,340	873,908	373.54	12,743								(12,743)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/11/2023	08/15/2023	Maturity	9,518	3,561,022	374.13	49,304								(49,304)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/14/2023	08/16/2023	Maturity	2,160	807,896	373.96	11,396								(11,396)				03
AUG 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/17/2023	08/21/2023	Maturity	4,602	893,621	194.17	12,854								(12,854)				03
AUG 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	08/23/2022	08/17/2023	08/21/2023	Maturity	1,688	590,876	350.07	7,912								(7,912)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/18/2023	08/22/2023	Maturity	2,147	649,153	302.3	9,682								(9,682)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/21/2023	08/23/2023	Maturity	4,707	1,422,876	302.31	21,380								(21,380)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/22/2023	08/24/2023	Maturity	1,509	455,338	301.84	7,099								(7,099)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/22/2023	08/24/2023	Maturity	1,674	505,744	302.13	7,713								(7,713)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/23/2023	08/25/2023	Maturity	1,524	460,412	302.05	7,084								(7,084)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/24/2023	08/28/2023	Maturity	1,820	550,068	302.25	8,364								(8,364)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/24/2023	08/28/2023	Maturity	2,374	718,205	302.49	10,741								(10,741)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/03/2023	08/07/2023	Exercise	1,724	518,641	300.85	8,216			2,586					(8,216)				03

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AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/03/2023	08/07/2023	Exercise	1,637	493,098	301.2	7,617			1,883					(7,617)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/04/2023	08/08/2023	Exercise	2,347	707,025	301.24	10,923			3,075					(10,923)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/07/2023	08/09/2023	Exercise	4,334	1,306,675	301.48	20,027			6,241					(20,027)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/08/2023	08/10/2023	Exercise	1,574	474,505	301.56	7,253			1,526					(7,253)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/09/2023	08/11/2023	Exercise	2,204	664,440	301.47	10,246			3,240					(10,246)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/09/2023	08/11/2023	Exercise	2,187	659,871	301.69	10,014			2,734					(10,014)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/10/2023	08/14/2023	Exercise	3,821	1,152,345	301.56	17,720			5,808					(17,720)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/10/2023	08/14/2023	Exercise	1,569	473,367	301.7	7,206			2,165					(7,206)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/22/2023	08/24/2023	Maturity	1,876	696,663	371.3	10,087								(10,087)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/22/2023	08/24/2023	Maturity	14,374	5,339,553	371.48	76,430								(76,430)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/22/2023	08/24/2023	Maturity	6,067	2,253,763	371.49	32,259								(32,259)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/23/2023	08/25/2023	Maturity	1,735	642,954	370.54	9,761								(9,761)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/18/2023	08/22/2023	Maturity	1,661	618,609	372.38	8,296								(8,296)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/23/2023	08/25/2023	Maturity	15,255	5,661,618	371.14	82,926								(82,926)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/23/2023	08/25/2023	Maturity	5,965	2,213,966	371.16	32,387								(32,387)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/24/2023	08/28/2023	Maturity	1,809	669,837	370.18	10,406								(10,406)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/18/2023	08/22/2023	Maturity	11,402	4,249,974	372.74	55,761								(55,761)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/24/2023	08/28/2023	Maturity	2,936	1,087,577	370.48	16,595								(16,595)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/18/2023	08/22/2023	Maturity	9,176	3,426,339	373.39	43,155								(43,155)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/24/2023	08/28/2023	Maturity	2,629	973,906	370.46	14,879								(14,879)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/18/2023	08/22/2023	Maturity	25,795	9,613,912	372.7	126,319								(126,319)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/24/2023	08/28/2023	Maturity	7,688	2,848,951	370.56	43,311								(43,311)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/18/2023	08/22/2023	Maturity	7,045	2,626,900	372.85	34,228								(34,228)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/21/2023	08/23/2023	Maturity	2,520	938,981	372.65	12,494								(12,494)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/21/2023	08/23/2023	Maturity	1,983	738,741	372.52	9,910								(9,910)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/21/2023	08/23/2023	Maturity	13,838	5,157,651	372.72	68,344								(68,344)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/21/2023	08/23/2023	Maturity	5,971	2,225,627	372.72	29,492								(29,492)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/11/2023	08/15/2023	Exercise	2,005	605,739	302.06	9,006			100					(9,006)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/14/2023	08/16/2023	Exercise	4,611	1,391,570	301.81	21,252			1,937					(21,252)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/15/2023	08/17/2023	Maturity	1,579	477,071	302.07	7,169			253					(7,169)				03

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/15/2023	08/17/2023	Maturity	3,033	916,297	302.11	13,729			364					(13,729)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/16/2023	08/18/2023	Maturity	1,579	477,269	302.31	7,066								(7,066)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/16/2023	08/18/2023	Maturity	1,650	499,039	302.4	7,343								(7,343)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/17/2023	08/21/2023	Maturity	6,644	2,008,934	302.38	29,695								(29,695)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/18/2023	08/22/2023	Maturity	3,253	982,320	301.94	15,027								(15,027)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/31/2022	08/30/2023	09/01/2023	Maturity	15,429	5,685,877	368.51	84,025								(84,025)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/31/2022	08/30/2023	09/01/2023	Maturity	7,991	2,946,369	368.71	43,039								(43,039)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/31/2022	08/15/2023	08/17/2023	Maturity	349	130,959	374.94	1,226								(1,226)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/31/2022	08/21/2023	08/23/2023	Maturity	156	58,055	372.72	643								(643)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/31/2022	08/23/2023	08/25/2023	Maturity	131	48,670	371.16	599								(599)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/31/2022	08/25/2023	08/29/2023	Maturity	23,873	8,846,423	370.56	113,786								(113,786)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/31/2022	08/25/2023	08/29/2023	Maturity	37,187	13,776,329	370.46	178,227								(178,227)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/31/2022	08/28/2023	08/30/2023	Maturity	11,628	4,303,727	370.13	57,355								(57,355)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/31/2022	08/28/2023	08/30/2023	Maturity	7,055	2,613,985	370.5	34,052								(34,052)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/31/2022	08/29/2023	08/31/2023	Maturity	9,094	3,359,314	369.39	46,978								(46,978)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/31/2022	08/29/2023	08/31/2023	Maturity	9,302	3,436,973	369.48	47,805								(47,805)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2022	08/31/2023	09/05/2023	Maturity	5,321	1,957,970	367.96	26,922								(26,922)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2022	08/31/2023	09/05/2023	Maturity	11,320	4,166,364	368.04	56,964								(56,964)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2022	09/01/2023	09/06/2023	Exercise	28,622	10,495,064	366.68	156,392			21,466					(156,392)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2022	09/01/2023	09/06/2023	Exercise	22,671	8,316,461	366.84	122,784			13,376					(122,784)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2022	09/05/2023	09/07/2023	Maturity	4,913	1,802,655	366.89	26,814								(26,814)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2022	09/05/2023	09/07/2023	Maturity	3,999	1,467,969	367.04	21,634								(21,634)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2022	09/06/2023	09/08/2023	Exercise	10,774	3,938,881	365.59	63,487			4,848					(63,487)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2022	09/06/2023	09/08/2023	Exercise	3,517	1,285,959	365.67	20,625			1,301					(20,625)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2022	09/07/2023	09/11/2023	Maturity	7,708	2,820,655	365.94	44,623								(44,623)				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/14/2022	09/13/2023	09/15/2023	Exercise	1,434	5,657,097	3,945.39	427,264			748,541					(427,264)				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/14/2022	08/11/2023	08/15/2023	Exercise	1,507	6,356,360	4,217.19	263,324			372,080					(263,324)				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/14/2022	08/16/2023	08/18/2023	Exercise	1,872	8,009,058	4,279.28	297,599			234,042					(297,599)				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/14/2022	08/18/2023	08/22/2023	Exercise	2,358	9,979,352	4,231.39	412,322			326,215					(412,322)				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/14/2022	08/23/2023	08/25/2023	Exercise	2,411	9,954,221	4,129.2	511,562			739,624					(511,562)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/14/2022	08/25/2023	08/29/2023	Exercise	1,950	7,952,605	4,078.97	451,588			637,032					(451,588)				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/14/2022	08/30/2023	09/01/2023	Exercise	2,312	9,257,508	4,004.58	608,997			1,179,653					(608,997)				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/14/2022	09/01/2023	09/06/2023	Exercise	2,860	11,202,318	3,917.36	856,689			1,711,249					(856,689)				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/14/2022	09/07/2023	09/11/2023	Exercise	1,560	6,105,495	3,914.13	477,095			837,660					(477,095)				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/14/2022	09/08/2023	09/12/2023	Exercise	1,816	7,313,633	4,027.22	474,386			781,392					(474,386)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	09/15/2022	09/13/2023	09/15/2023	Maturity	2,839	1,040,091	366.41	14,920								(14,920)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	09/15/2022	09/13/2023	09/15/2023	Maturity	15,646	5,733,182	366.43	82,129								(82,129)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	09/15/2022	09/13/2023	09/15/2023	Maturity	7,899	2,895,141	366.5	41,297								(41,297)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	09/15/2022	09/14/2023	09/18/2023	Exercise	12,227	4,471,557	365.7	67,126			10,760					(67,126)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	09/15/2022	09/08/2023	09/12/2023	Maturity	15,992	5,864,796	366.74	81,314								(81,314)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	09/15/2022	09/14/2023	09/18/2023	Exercise	7,251	2,651,545	365.69	39,857								(39,857)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	09/15/2022	09/08/2023	09/12/2023	Maturity	33,147	12,172,952	367.24	163,629								(163,629)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	09/15/2022	09/08/2023	09/12/2023	Maturity	12,491	4,586,644	367.2	61,749								(61,749)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	09/15/2022	09/11/2023	09/13/2023	Maturity	9,401	3,452,399	367.23	46,771								(46,771)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	09/15/2022	09/11/2023	09/13/2023	Maturity	6,631	2,435,389	367.27	32,942								(32,942)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	09/15/2022	09/11/2023	09/13/2023	Maturity	9,030	3,316,913	367.33	44,667								(44,667)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	09/15/2022	09/12/2023	09/14/2023	Maturity	6,423	2,366,927	368.5	29,667								(29,667)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	09/15/2022	09/12/2023	09/14/2023	Maturity	4,135	1,524,007	368.56	19,040								(19,040)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	09/15/2022	09/12/2023	09/14/2023	Maturity	5,744	2,117,057	368.58	26,407								(26,407)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	09/16/2022	09/15/2023	09/19/2023	Exercise	93,463	34,078,519	364.62	510,509			139,260					(510,509)				03
SEP 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	09/16/2022	09/15/2023	09/19/2023	Maturity	57,603	18,605,264	322.99	303,560								(303,560)				03
SEP 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/16/2022	09/15/2023	09/19/2023	Exercise	93,535,107	93,535,107	3,901.35	2,357,111			6,547,458					(2,357,111)				03
SEP 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/16/2022	09/15/2023	09/19/2023	Exercise	8,439,699	8,439,699	3,901.35	212,683			590,779					(212,683)				03
SEP 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/16/2022	09/15/2023	09/19/2023	Exercise	4,252,026	4,252,026	3,901.35	121,419			350,792					(121,419)				03
SEP 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/16/2022	09/15/2023	09/19/2023	Exercise	74,209,348	74,209,348	3,901.35	2,256,830			6,557,518					(2,256,830)				03
SEP 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/16/2022	09/15/2023	09/19/2023	Exercise	2,560,339	2,560,339	3,901.35	79,326			226,245					(79,326)				03
SEP 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/16/2022	09/15/2023	09/19/2023	Exercise	7,111,105	7,111,105	3,901.35	223,875			628,374					(223,875)				03
SEP 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/16/2022	09/15/2023	09/19/2023	Exercise	17,430,729	17,430,729	3,901.35	589,827			1,540,268					(589,827)				03
SEP 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/16/2022	09/15/2023	09/19/2023	Exercise	5,312,700	5,312,700	3,901.35	205,184			469,457					(205,184)				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/19/2022	09/15/2023	09/19/2023	Exercise	10,875	42,427,259	3,901.35	2,691,265			5,970,060					(2,691,265)				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/19/2022	09/15/2023	09/19/2023	Exercise	616	2,401,788	3,901.35	154,996			337,962					(154,996)				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	09/19/2022	09/15/2023	09/19/2023	Exercise	12,675	49,451,289	3,901.35	3,201,989			6,958,431					(3,201,989)				03

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	09/19/2022	09/15/2023	09/19/2023	Exercise	294	1,147,465	3,901.35	75,202			161,463					(75,202)				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	09/19/2022	09/15/2023	09/19/2023	Exercise	734	2,863,357	3,901.35	188,895			402,911					(188,895)				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	09/19/2022	09/15/2023	09/19/2023	Exercise	1,244	4,854,294	3,901.35	320,646			683,061					(320,646)				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	09/19/2022	09/15/2023	09/19/2023	Exercise	616	2,403,349	3,901.35	159,587			338,182					(159,587)				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	09/19/2022	09/15/2023	09/19/2023	Exercise	381	1,485,673	3,901.35	101,179			209,053					(101,179)				03
SEP 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	09/19/2022	09/15/2023	09/19/2023	Exercise	3,084	12,933,219	4,193.95	561,726			790,589					(561,726)				03
SEP 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	09/19/2022	09/15/2023	09/19/2023	Exercise	802	3,379,321	4,213.46	141,093			189,969					(141,093)				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	09/19/2022	09/15/2023	09/19/2023	Exercise	1,186	4,628,523	3,901.35	293,599			651,293					(293,599)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	08/28/2023	08/30/2023	Maturity	615	228,028	370.5	1,546								(1,546)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/15/2023	09/19/2023	Exercise	48,321	17,575,946	363.73	207,213			115,005					(207,213)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/15/2023	09/19/2023	Exercise	11,871	4,317,668	363.73	50,904			28,252					(50,904)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/18/2023	09/20/2023	Exercise	9,468	3,443,428	363.69	41,075			19,125					(41,075)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/20/2023	09/22/2023	Exercise	4,260	1,546,313	362.98	19,462			7,924					(19,462)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/18/2023	09/20/2023	Exercise	8,405	3,057,545	363.76	36,341			16,391					(36,341)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/21/2023	09/25/2023	Exercise	7,949	2,880,779	362.41	37,701			2,623					(37,701)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/18/2023	09/20/2023	Exercise	10,448	3,804,854	364.18	43,940			15,985					(43,940)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/21/2023	09/25/2023	Exercise	7,836	2,840,148	362.47	37,047			2,116					(37,047)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/22/2023	09/26/2023	Exercise	3,251	1,169,067	359.59	18,368			10,078					(18,368)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/19/2023	09/21/2023	Exercise	10,596	3,853,594	363.69	46,082			17,589					(46,082)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/22/2023	09/26/2023	Exercise	34,418	12,360,239	359.12	200,053			122,873					(200,053)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/22/2023	09/26/2023	Exercise	14,149	5,080,059	359.03	82,661			51,787					(82,661)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/25/2023	09/27/2023	Exercise	7,017	2,518,722	358.96	41,476			24,488					(41,476)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/25/2023	09/27/2023	Exercise	15,093	5,419,153	359.06	88,654			51,164					(88,654)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/19/2023	09/21/2023	Exercise	3,640	1,324,228	363.75	15,782			5,825					(15,782)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/25/2023	09/27/2023	Exercise	14,201	5,103,706	359.4	81,729			43,312					(81,729)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/20/2023	09/22/2023	Exercise	16,399	5,951,405	362.91	75,281			31,650					(75,281)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/26/2023	09/28/2023	Exercise	8,282	2,958,310	357.21	54,227			31,222					(54,227)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/26/2023	09/28/2023	Exercise	7,533	2,691,308	357.27	49,157			27,947					(49,157)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/26/2023	09/28/2023	Exercise	4,922	1,758,717	357.29	32,085			18,164					(32,085)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/27/2023	09/29/2023	Exercise	12,928	4,610,340	356.61	87,711			53,394					(87,711)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/27/2023	09/29/2023	Exercise	11,888	4,243,673	356.96	79,066			44,938					(79,066)				03

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SEP 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/08/2023	09/12/2023	Maturity	3,811	729,630	191.43	7,028								(7,028)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/22/2023	09/26/2023	Maturity	1,700	320,841	188.68	4,539								(4,539)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	08/25/2023	08/29/2023	Maturity	5,001	1,509,613	301.89	19,114								(19,114)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	08/28/2023	08/30/2023	Maturity	5,578	1,687,661	302.53	20,465								(20,465)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	08/29/2023	08/31/2023	Exercise	3,893	1,175,036	301.84	15,119			4,905					(15,119)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	08/30/2023	09/01/2023	Exercise	4,913	1,483,096	301.87	19,102			6,485					(19,102)				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	08/31/2023	09/05/2023	Exercise	6,694	2,018,916	301.6	26,641			13,589					(26,641)				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	09/01/2023	09/06/2023	Exercise	3,495	1,053,633	301.51	14,025			8,457					(14,025)				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	09/05/2023	09/07/2023	Exercise	5,514	1,663,772	301.76	21,984			9,263					(21,984)				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	09/07/2023	09/11/2023	Exercise	4,353	1,310,890	301.12	18,290			7,923					(18,290)				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	09/11/2023	09/13/2023	Exercise	3,694	1,113,697	301.48	15,286			4,322					(15,286)				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	09/13/2023	09/15/2023	Exercise	5,177	1,565,202	302.35	20,165			932					(20,165)				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	09/15/2023	09/19/2023	Exercise	4,996	1,504,495	301.17	21,348			11,689					(21,348)				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	09/19/2023	09/21/2023	Exercise	4,348	1,308,839	301.05	18,944			8,521					(18,944)				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	09/21/2023	09/25/2023	Exercise	5,242	1,576,021	300.66	23,628			3,302					(23,628)				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	09/28/2023	10/02/2023	Maturity	4,929	1,475,575	299.38	24,730								(24,730)				03
SEP 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	09/29/2022	09/15/2023	09/19/2023	Maturity	1,894	649,206	342.71	6,805								(6,805)				03
SEP 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	09/29/2022	09/27/2023	09/29/2023	Maturity	889	300,724	338.17	4,371								(4,371)				03
AUG 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/04/2022	08/02/2023	08/04/2023	Exercise	2,808	442,001	157.4	5,981			20,078					(5,981)				03
SEP 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/04/2022	09/29/2023	10/03/2023	Exercise	2,222	346,752	156.08	6,693			9,842					(6,693)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/06/2022	10/04/2023	10/06/2023	Maturity	2,625	948,854	361.53	15,256								(15,256)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/06/2022	09/28/2023	10/02/2023	Exercise	8,785	3,153,327	358.94	58,626			12,475					(58,626)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/06/2022	10/04/2023	10/06/2023	Maturity	11,156	4,035,230	361.7	64,249								(64,249)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/06/2022	09/28/2023	10/02/2023	Exercise	8,514	3,056,776	359.01	56,558			11,495					(56,558)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/06/2022	10/04/2023	10/06/2023	Maturity	6,204	2,244,200	361.76	35,583								(35,583)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/06/2022	09/29/2023	10/03/2023	Exercise	3,884	1,387,649	357.24	28,538			12,003					(28,538)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/06/2022	10/05/2023	10/09/2023	Maturity	3,128	1,128,172	360.67	19,163								(19,163)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/06/2022	09/29/2023	10/03/2023	Exercise	38,479	13,749,698	357.33	281,521			115,437					(281,521)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/06/2022	10/05/2023	10/09/2023	Maturity	3,503	1,264,734	361.01	21,030								(21,030)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/06/2022	09/29/2023	10/03/2023	Exercise	5,505	1,967,869	357.45	39,982			15,855					(39,982)				03

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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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/06/2022	10/05/2023	10/09/2023	Maturity	6,375	2,301,412	360.99	38,320								(38,320)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/06/2022	09/29/2023	10/03/2023	Exercise	16,623	5,942,056	357.45	120,728			47,876					(120,728)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/06/2022	10/02/2023	10/04/2023	Exercise	9,564	3,416,427	357.22	70,813			17,119					(70,813)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/06/2022	10/02/2023	10/04/2023	Exercise	9,435	3,372,045	357.38	69,208			15,380					(69,208)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/06/2022	10/02/2023	10/04/2023	Exercise	5,734	2,049,436	357.44	41,923			9,002					(41,923)				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/06/2022	08/18/2023	08/22/2023	Maturity	73	27,300	373.71	158								(158)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/06/2022	10/03/2023	10/05/2023	Maturity	2,636	945,895	358.81	17,890								(17,890)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/06/2022	10/03/2023	10/05/2023	Maturity	17,384	6,240,225	358.96	117,039								(117,039)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/06/2022	09/26/2023	09/28/2023	Exercise	222	79,563	358.49	1,512			553					(1,512)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/06/2022	10/03/2023	10/05/2023	Maturity	5,514	1,979,588	359.01	37,038								(37,038)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2022	10/10/2023	10/12/2023	Exercise	13,361	4,788,704	358.4	81,568			37,145					(81,568)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2022	10/10/2023	10/12/2023	Exercise	12,208	4,381,541	358.9	72,413			27,835					(72,413)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2022	10/11/2023	10/13/2023	Exercise	14,375	5,142,157	357.72	91,560			50,456					(91,560)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2022	10/11/2023	10/13/2023	Exercise	7,570	2,709,043	357.86	47,800			25,511					(47,800)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2022	10/12/2023	10/16/2023	Exercise	13,803	4,927,947	357.02	91,686			55,626					(91,686)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2022	10/06/2023	10/10/2023	Maturity	11,547	4,149,093	359.31	66,199								(66,199)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2022	10/06/2023	10/10/2023	Maturity	29,913	10,753,385	359.49	169,604								(169,604)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2022	10/06/2023	10/10/2023	Maturity	14,684	5,280,427	359.61	82,680								(82,680)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/13/2022	10/09/2023	10/11/2023	Exercise	19,377	6,959,454	359.16	112,864			14,339					(112,864)				03
OCT 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	10/18/2022	10/13/2023	10/17/2023	Exercise	114,344	40,874,643	357.47	750,073			274,426					(750,073)				03
OCT 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	10/18/2022	10/13/2023	10/17/2023	Exercise	17,530,371	17,530,371	3,583.07	849,067			1,840,689					(849,067)				03
OCT 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	10/18/2022	10/13/2023	10/17/2023	Exercise	5,735,495	5,735,495	3,583.07	326,010			745,614					(326,010)				03
OCT 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	10/18/2022	10/13/2023	10/17/2023	Exercise	91,699,941	91,699,941	3,583.07	3,182,129			6,418,996					(3,182,129)				03
OCT 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	10/18/2022	10/13/2023	10/17/2023	Exercise	8,091,926	8,091,926	3,583.07	321,773			667,584					(321,773)				03
OCT 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	10/18/2022	10/13/2023	10/17/2023	Exercise	9,071,860	9,071,860	3,583.07	314,807			635,030					(314,807)				03
OCT 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	10/18/2022	10/13/2023	10/17/2023	Exercise	79,955,372	79,955,372	3,583.07	3,423,184			7,195,983					(3,423,184)				03
OCT 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	10/18/2022	10/13/2023	10/17/2023	Exercise	1,993,423	1,993,423	3,583.07	87,107			184,392					(87,107)				03
OCT 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	10/18/2022	10/13/2023	10/17/2023	Exercise	8,945,832	8,945,832	3,583.07	399,526			849,854					(399,526)				03
OCT 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	10/18/2022	10/13/2023	10/17/2023	Maturity	79,729	25,240,737	316.58	568,942								(568,942)				03
OCT 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	10/19/2022	10/13/2023	10/17/2023	Exercise	3,630	13,981,495	3,851.8	1,034,684			1,727,741					(1,034,684)				03
OCT 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	10/19/2022	10/13/2023	10/17/2023	Exercise	919	3,556,853	3,869.72	255,310			421,026					(255,310)				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	10/19/2022	10/13/2023	10/17/2023	Exercise	1,386	4,965,490	3,583.07	454,029			1,032,034					(454,029)				03

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	10/19/2022	10/13/2023	10/17/2023	Exercise	15,807	56,636,333	3,583.07	5,242,835			11,771,370					(5,242,835)				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	10/19/2022	10/13/2023	10/17/2023	Exercise	288	1,030,312	3,583.07	96,107			214,141					(96,107)				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	10/19/2022	10/13/2023	10/17/2023	Exercise	626	2,242,429	3,583.07	210,121			466,069					(210,121)				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	10/19/2022	10/13/2023	10/17/2023	Exercise	1,507	5,398,504	3,583.07	506,318			1,122,032					(506,318)				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	10/19/2022	10/13/2023	10/17/2023	Exercise	687	2,461,426	3,583.07	231,708			511,586					(231,708)				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	10/19/2022	10/13/2023	10/17/2023	Exercise	474	1,700,023	3,583.07	163,041			353,335					(163,041)				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	10/19/2022	10/13/2023	10/17/2023	Exercise	9,905	35,490,810	3,583.07	3,245,172			7,376,457					(3,245,172)				03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	10/19/2022	10/13/2023	10/17/2023	Exercise	533	1,909,848	3,583.07	176,433			386,945					(176,433)				03
OCT 23	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	10/19/2022	10/13/2023	10/17/2023	Maturity	6,556	1,918,930	292.68									(34,135)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/20/2022	10/19/2023	10/23/2023	Exercise	6,567	2,343,463	356.88	42,145			2,233					(42,145)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/20/2022	10/13/2023	10/17/2023	Exercise	11,236	4,014,451	357.3	69,560			28,875					(69,560)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/20/2022	10/19/2023	10/23/2023	Exercise	10,452	3,733,483	357.2	65,900			209					(65,900)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/20/2022	10/13/2023	10/17/2023	Exercise	30,304	10,831,419	357.43	186,149			73,941					(186,149)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/20/2022	10/13/2023	10/17/2023	Exercise	7,962	2,845,541	357.41	48,970			19,585					(48,970)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/20/2022	10/16/2023	10/18/2023	Exercise	16,351	5,840,741	357.21	102,360			50,525					(102,360)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/20/2022	10/16/2023	10/18/2023	Exercise	10,328	3,691,911	357.46	63,740			29,332					(63,740)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/20/2022	10/17/2023	10/19/2023	Exercise	8,614	3,081,464	357.72	52,432			22,225					(52,432)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/20/2022	10/17/2023	10/19/2023	Exercise	10,184	3,643,553	357.78	61,740			25,663					(61,740)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/20/2022	10/18/2023	10/20/2023	Exercise	10,087	3,608,191	357.69	61,604			10,794					(61,604)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/20/2022	10/18/2023	10/20/2023	Exercise	11,080	3,967,065	358.04	66,322			7,978					(66,322)				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/20/2022	09/15/2023	09/19/2023	Exercise	2,433	9,418,586	3,870.53	640,484			1,410,867					(640,484)				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/20/2022	09/15/2023	09/19/2023	Exercise	1,445	5,640,163	3,902.66	361,997			791,484					(361,997)				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/20/2022	09/20/2023	09/22/2023	Exercise	1,776	6,854,202	3,860	481,285			962,785					(481,285)				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/20/2022	09/22/2023	09/26/2023	Exercise	2,225	8,210,791	3,690.89	771,581			1,399,658					(771,581)				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/20/2022	09/27/2023	09/29/2023	Exercise	1,961	7,135,632	3,638.16	736,311			1,248,092					(736,311)				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/20/2022	09/29/2023	10/03/2023	Exercise	2,128	7,632,033	3,586.33	857,368			1,493,323					(857,368)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/20/2022	10/04/2023	10/06/2023	Exercise	1,378	5,036,712	3,656.07	513,371			837,158					(513,371)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/20/2022	10/06/2023	10/11/2023	Exercise	1,439	5,226,931	3,631.15	556,298			975,025					(556,298)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/20/2022	10/10/2023	10/12/2023	Exercise	1,956	7,066,732	3,612.11	779,318			1,459,729					(779,318)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/20/2022	10/13/2023	10/17/2023	Exercise	2,825	10,065,591	3,562.94	1,203,105			2,160,734					(1,203,105)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/20/2022	10/16/2023	10/18/2023	Exercise	900	3,199,926	3,554.92	388,490			736,954					(388,490)				03

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OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/20/2022	10/19/2023	10/23/2023	Exercise	2,814	10,323,950	3,669.12	1,066,303			1,713,230					(1,066,303)				03
OCT 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/26/2022	10/13/2023	10/17/2023	Maturity	1,583	293,199	185.2	5,904								(5,904)				03
OCT 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/26/2022	10/24/2023	10/26/2023	Maturity	959	177,017	184.66	3,844								(3,844)				03
OCT 23 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	10/27/2022	10/13/2023	10/17/2023	Exercise	25,382	5,699,050	224.53	117,603			44,822					(117,603)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/24/2023	10/26/2023	Maturity	7,769	2,776,183	357.33	62,824								(62,824)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/24/2023	10/26/2023	Maturity	11,413	4,078,396	357.36	92,096								(92,096)				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	09/14/2023	09/18/2023	Exercise	1,273	465,702	365.77	5,668			1,031					(5,668)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/25/2023	10/27/2023	Maturity	2,509	899,240	358.46	19,093								(19,093)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/25/2023	10/27/2023	Maturity	11,455	4,108,662	358.67	86,240								(86,240)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/10/2023	10/12/2023	Exercise	130	46,458	358.53	958			343					(958)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/25/2023	10/27/2023	Maturity	5,346	1,917,264	358.65	40,289								(40,289)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/26/2023	10/30/2023	Maturity	3,431	1,233,854	359.61	24,539								(24,539)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/20/2023	10/24/2023	Maturity	10,394	3,704,193	356.39	87,791								(87,791)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/26/2023	10/30/2023	Maturity	2,567	923,341	359.74	18,208								(18,208)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/20/2023	10/24/2023	Maturity	39,675	14,144,559	356.51	333,154								(333,154)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/26/2023	10/30/2023	Maturity	10,785	3,879,756	359.75	76,506								(76,506)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/20/2023	10/24/2023	Maturity	12,535	4,469,375	356.54	105,054								(105,054)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/23/2023	10/25/2023	Maturity	4,333	1,544,490	356.43	36,702								(36,702)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/23/2023	10/25/2023	Maturity	13,736	4,897,187	356.52	115,776								(115,776)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/23/2023	10/25/2023	Maturity	8,111	2,891,877	356.55	68,295								(68,295)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/24/2023	10/26/2023	Maturity	9,172	3,276,904	357.28	74,393								(74,393)				03
OCT 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	10/26/2022	10/11/2023	10/13/2023	Exercise	1,461	488,968	334.63	10,314			6,327					(10,314)				03
OCT 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	10/26/2022	10/24/2023	10/26/2023	Exercise	1,002	332,054	331.51	8,517			3,105					(8,517)				03
OCT 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/02/2022	10/05/2023	10/09/2023	Maturity	3,963	1,186,240	299.34	22,708								(22,708)				03
OCT 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/02/2022	10/13/2023	10/17/2023	Maturity	4,957	1,487,458	300.1	27,305								(27,305)				03
OCT 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/02/2022	10/24/2023	10/26/2023	Maturity	4,052	1,214,317	299.65	23,516								(23,516)				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/02/2022	11/01/2023	11/03/2023	Maturity	4,219	1,266,441	300.18	23,951								(23,951)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/02/2022	10/31/2023	11/02/2023	Maturity	5,178	1,863,007	359.79	35,421								(35,421)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/02/2022	11/01/2023	11/03/2023	Maturity	2,400	862,879	359.53	16,708								(16,708)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/02/2022	10/27/2023	10/31/2023	Maturity	3,589	1,289,933	359.39	24,951								(24,951)				03

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2022	11/01/2023	11/03/2023	Maturity	17,062	6,141,634	359.96	115,916								(115,916)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2022	11/01/2023	11/03/2023	Maturity	4,283	1,541,995	360	29,028								(29,028)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2022	10/27/2023	10/31/2023	Maturity	25,071	9,023,705	359.92	169,035								(169,035)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2022	11/01/2023	11/03/2023	Maturity	3,937	1,417,269	360.01	26,646								(26,646)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2022	10/27/2023	10/31/2023	Maturity	19,439	6,990,358	359.6	133,505								(133,505)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2022	10/27/2023	10/31/2023	Maturity	11,862	4,266,240	359.65	81,268								(81,268)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2022	10/30/2023	11/01/2023	Maturity	8,428	3,029,837	359.5	58,540								(58,540)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2022	10/30/2023	11/01/2023	Maturity	13,080	4,703,334	359.57	90,528								(90,528)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2022	10/30/2023	11/01/2023	Maturity	15,211	5,469,580	359.59	105,142								(105,142)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2022	10/31/2023	11/02/2023	Maturity	5,591	2,010,861	359.69	38,477								(38,477)				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2022	10/31/2023	11/02/2023	Maturity	11,592	4,170,605	359.77	79,396								(79,396)				03
SEP 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/03/2022	09/20/2023	09/22/2023	Maturity	4,534	1,041,999	229.82	10,150								(10,150)				03
OCT 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/03/2022	10/03/2023	10/05/2023	Maturity	5,458	1,231,269	225.61	20,893								(20,893)				03
NOV 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/03/2022	11/01/2023	11/03/2023	Maturity	6,075	1,369,150	225.37	24,143								(24,143)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/06/2023	11/08/2023	Maturity	9,449	3,397,721	359.57	69,848								(69,848)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/06/2023	11/08/2023	Maturity	6,481	2,330,546	359.6	47,849								(47,849)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/01/2023	11/03/2023	Maturity	324	116,442	359.49	2,386								(2,386)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/07/2023	11/09/2023	Maturity	3,589	1,289,915	359.4	26,852								(26,852)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/07/2023	11/09/2023	Maturity	15,753	5,662,889	359.47	117,315								(117,315)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/07/2023	11/09/2023	Maturity	9,539	3,429,078	359.49	70,952								(70,952)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/02/2023	11/06/2023	Maturity	2,922	1,050,137	359.38	21,688								(21,688)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/08/2023	11/10/2023	Maturity	2,344	843,269	359.77	17,198								(17,198)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/02/2023	11/06/2023	Maturity	2,675	962,263	359.73	19,461								(19,461)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/08/2023	11/10/2023	Maturity	12,724	4,583,841	360.24	90,830								(90,830)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/02/2023	11/06/2023	Maturity	4,274	1,537,895	359.83	30,946								(30,946)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/08/2023	11/10/2023	Maturity	2,826	1,017,957	360.27	20,145								(20,145)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/03/2023	11/07/2023	Exercise	6,913	2,482,123	359.04	52,408			4,079					(52,408)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/08/2023	11/10/2023	Maturity	5,118	1,843,801	360.28	36,443								(36,443)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/03/2023	11/07/2023	Exercise	26,178	9,410,027	359.46	193,927			4,450					(193,927)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/03/2023	11/07/2023	Exercise	6,817	2,450,937	359.54	50,263			614					(50,263)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/03/2023	11/07/2023	Exercise	5,763	2,072,022	359.52	42,545			634					(42,545)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/06/2023	11/08/2023	Maturity	4,445	1,597,671	359.44	33,125								(33,125)				03
JUL 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/09/2022	07/13/2023	07/17/2023	Exercise	4,122	951,553	230.82	11,006			9,649					(11,006)				03
AUG 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/09/2022	08/01/2023	08/03/2023	Maturity	4,162	974,712	234.17	7,393								(7,393)				03
AUG 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/09/2022	08/30/2023	09/01/2023	Maturity	3,659	859,929	235.04	6,429								(6,429)				03
NOV 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	11/16/2022	11/15/2023	11/17/2023	Maturity	59,727	19,382,019	324.51	413,449								(413,449)				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	11/16/2022	11/15/2023	11/17/2023	Maturity	109,946	40,055,388	364.32	779,417								(779,417)				03
NOV 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/16/2022	11/15/2023	11/17/2023	Exercise	9,417,078	9,417,078	3,991.73	383,015			894,622					(383,015)				03
NOV 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/16/2022	11/15/2023	11/17/2023	Exercise	17,080,398	17,080,398	3,991.73	724,709			1,775,763					(724,709)				03
NOV 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/16/2022	11/15/2023	11/17/2023	Exercise	6,052,787	6,052,787	3,991.73	290,313			629,278					(290,313)				03
NOV 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/16/2022	11/15/2023	11/17/2023	Exercise	11,022,491	11,022,491	3,991.73	352,452			771,574					(352,452)				03
NOV 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/16/2022	11/15/2023	11/17/2023	Exercise	95,394,436	95,394,436	3,991.73	3,050,303			6,677,611					(3,050,303)				03
NOV 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/16/2022	11/15/2023	11/17/2023	Exercise	5,217,969	5,217,969	3,991.73	189,308			430,482					(189,308)				03
NOV 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/16/2022	11/15/2023	11/17/2023	Exercise	82,432,713	82,432,713	3,991.73	3,178,942			7,418,944					(3,178,942)				03
NOV 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/16/2022	11/15/2023	11/17/2023	Exercise	1,967,566	1,967,566	3,991.73	77,779			182,000					(77,779)				03
NOV 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/17/2022	11/15/2023	11/17/2023	Exercise	3,597	15,435,509	4,291.11	813,234			761,756					(813,234)				03
NOV 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/17/2022	11/15/2023	11/17/2023	Exercise	951	4,100,560	4,311.07	207,560			182,444					(207,560)				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/17/2022	11/15/2023	11/17/2023	Exercise	1,351	5,394,504	3,991.73	425,202			690,778					(425,202)				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/17/2022	11/15/2023	11/17/2023	Exercise	13,938	55,638,130	3,991.73	4,481,818			7,124,588					(4,481,818)				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/17/2022	11/15/2023	11/17/2023	Exercise	375	1,497,577	3,991.73	122,162			191,768					(122,162)				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/17/2022	11/15/2023	11/17/2023	Exercise	823	3,285,353	3,991.73	269,831			420,697					(269,831)				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/17/2022	11/15/2023	11/17/2023	Exercise	1,268	5,061,154	3,991.73	416,252			648,092					(416,252)				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/17/2022	11/15/2023	11/17/2023	Exercise	1,577	6,296,395	3,991.73	520,596			806,268					(520,596)				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/17/2022	11/15/2023	11/17/2023	Exercise	372	1,483,966	3,991.73	125,845			190,025					(125,845)				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/17/2022	11/15/2023	11/17/2023	Exercise	8,438	33,680,262	3,991.73	2,654,723			4,312,833					(2,654,723)				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/17/2022	11/15/2023	11/17/2023	Exercise	424	1,693,611	3,991.73	135,939			216,871					(135,939)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/18/2022	11/15/2023	11/17/2023	Maturity	32,190	9,566,579	297.19	209,631								(209,631)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/18/2022	11/16/2023	11/20/2023	Maturity	6,673	2,428,031	363.86	48,207								(48,207)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/18/2022	11/16/2023	11/20/2023	Maturity	14,834	5,402,746	364.21	105,055								(105,055)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/18/2022	11/09/2023	11/13/2023	Maturity	8,968	3,225,521	359.67	80,920								(80,920)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/18/2022	11/17/2023	11/21/2023	Maturity	8,167	2,966,915	363.3	61,050								(61,050)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/18/2022	11/10/2023	11/14/2023	Maturity	32,618	11,863,644	363.72	235,421								(235,421)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/18/2022	11/10/2023	11/14/2023	Maturity	17,071	6,198,854	363.12	127,451								(127,451)				03

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/18/2022	11/13/2023	11/15/2023	Maturity	19,953	7,260,219	363.86	143,462								(143,462)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/18/2022	11/13/2023	11/15/2023	Maturity	13,246	4,821,689	364.02	94,412								(94,412)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/18/2022	11/14/2023	11/16/2023	Maturity	12,002	4,363,440	363.57	87,920								(87,920)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/18/2022	11/14/2023	11/16/2023	Maturity	9,665	3,513,337	363.52	70,972								(70,972)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/18/2022	11/15/2023	11/17/2023	Maturity	23,595	8,594,733	364.26	166,412								(166,412)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/18/2022	11/15/2023	11/17/2023	Maturity	7,759	2,826,653	364.32	54,514								(54,514)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/18/2022	10/20/2023	10/24/2023	Exercise	1,929	7,138,759	3,699.97	259,588			1,011,377					(259,588)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/18/2022	10/23/2023	10/25/2023	Exercise	1,161	4,319,400	3,721.92	197,167			574,602					(197,167)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/18/2022	10/25/2023	10/27/2023	Exercise	1,573	5,978,531	3,799.68	243,403			609,059					(243,403)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/18/2022	10/27/2023	10/31/2023	Exercise	2,146	8,209,185	3,825.2	343,478			627,020					(343,478)				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/18/2022	10/31/2023	11/02/2023	Exercise	2,254	8,683,773	3,852.52	377,887			769,262					(377,887)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/18/2022	11/01/2023	11/03/2023	Exercise	837	3,581,320	3,820.89	181,541			390,826					(181,541)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/18/2022	11/03/2023	11/07/2023	Exercise	1,226	4,600,154	3,752.93	107,277			742,081					(107,277)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/18/2022	11/03/2023	11/07/2023	Exercise	1,539	5,735,138	3,727.48	325,352			970,648					(325,352)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/18/2022	11/07/2023	11/09/2023	Exercise	1,336	5,033,829	3,768.09	175,462			815,293					(175,462)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/18/2022	11/08/2023	11/10/2023	Exercise	1,482	5,629,609	3,799.4	320,441			864,400					(320,441)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/18/2022	11/10/2023	11/14/2023	Exercise	1,734	6,561,797	3,783.52	353,707			1,095,598					(353,707)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/18/2022	11/13/2023	11/15/2023	Exercise	1,192	4,699,460	3,943.89	223,554			557,254					(223,554)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/18/2022	11/15/2023	11/17/2023	Exercise	1,420	5,595,686	3,941.79	269,998			796,512					(269,998)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/18/2022	11/16/2023	11/20/2023	Exercise	1,107	4,371,654	3,947.46	224,741			621,041					(224,741)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/18/2022	11/17/2023	11/21/2023	Exercise	1,142	4,492,280	3,934.35	230,321			661,873					(230,321)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/17/2022	11/15/2023	11/17/2023	Exercise	36,137	8,320,398	230.25	128,719			5,641					(128,719)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2022	11/17/2023	11/21/2023	Maturity	4,133	1,502,471	363.57	31,271								(31,271)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2022	11/22/2023	11/27/2023	Maturity	7,214	2,622,713	363.58	54,988								(54,988)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2022	11/22/2023	11/27/2023	Maturity	14,032	5,110,491	364.2	103,250								(103,250)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2022	11/24/2023	11/28/2023	Maturity	34,081	12,422,557	364.5	247,172								(247,172)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2022	11/24/2023	11/28/2023	Maturity	11,451	4,176,356	364.71	82,003								(82,003)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2022	11/24/2023	11/28/2023	Maturity	8,426	3,072,390	364.62	60,726								(60,726)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2022	11/27/2023	11/29/2023	Maturity	34,401	12,543,793	364.63	248,748								(248,748)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2022	11/27/2023	11/29/2023	Maturity	4,173	1,521,820	364.72	30,018								(30,018)				03

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NOV 23 JPMorgan MQZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2022	11/17/2023	11/21/2023	Maturity	25,520	9,279,021	363.6	192,875								(192,875)				03
NOV 23 JPMorgan MQZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2022	11/27/2023	11/29/2023	Maturity	4,900	1,787,055	364.72	35,250								(35,250)				03
NOV 23 JPMorgan MQZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2022	11/17/2023	11/21/2023	Maturity	9,663	3,513,980	363.67	72,764								(72,764)				03
NOV 23 JPMorgan MQZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2022	11/26/2023	11/30/2023	Exercise	7,164	2,608,089	364.03	53,718		788						(53,718)				03
NOV 23 JPMorgan MQZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2022	11/17/2023	11/21/2023	Maturity	4,736	1,722,250	363.68	35,618								(35,618)				03
NOV 23 JPMorgan MQZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2022	11/28/2023	11/30/2023	Maturity	8,196	2,984,517	364.14	61,078								(61,078)				03
NOV 23 JPMorgan MQZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2022	11/20/2023	11/22/2023	Maturity	17,016	6,183,961	363.43	130,414								(130,414)				03
NOV 23 JPMorgan MQZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2022	11/20/2023	11/22/2023	Maturity	9,547	3,470,586	363.54	72,734								(72,734)				03
NOV 23 JPMorgan MQZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2022	11/21/2023	11/24/2023	Maturity	15,836	5,755,399	363.44	121,550								(121,550)				03
NOV 23 JPMorgan MQZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2022	11/21/2023	11/24/2023	Maturity	9,337	3,394,065	363.5	71,413								(71,413)				03
NOV 23 JPMorgan MQZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2022	11/21/2023	11/24/2023	Maturity	9,313	3,385,398	363.51	71,144								(71,144)				03
NOV 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2022	11/21/2023	11/24/2023	Maturity	3,975	740,251	186.25	21,946								(21,946)				03
NOV 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2022	11/28/2023	11/30/2023	Maturity	1,370	258,284	188.48	6,303								(6,303)				03
NOV 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/30/2022	11/15/2023	11/17/2023	Exercise	2,418	553,487	228.88	14,644			3,680					(14,644)				03
NOV 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/30/2022	11/26/2023	11/30/2023	Exercise	4,696	1,079,188	229.81	26,746			5,850					(26,746)				03
NOV 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	11/30/2022	11/08/2023	11/10/2023	Exercise	1,061	355,660	335.31	10,438			3,903					(10,438)				03
NOV 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	11/30/2022	11/21/2023	11/24/2023	Exercise	1,683	573,417	340.79	12,551			1,885					(12,551)				03
NOV 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	11/30/2022	11/29/2023	12/01/2023	Exercise	789	266,233	337.32	7,094			4,515					(7,094)				03
NOV 23 JPMorgan MQZAI C Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	11/07/2023	11/09/2023	Maturity	4,391	1,315,677	299.64	26,409								(26,409)				03
NOV 23 JPMorgan MQZAI C Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	11/10/2023	11/14/2023	Maturity	3,559	1,068,947	300.31	22,050								(22,050)				03
NOV 23 JPMorgan MQZAI C Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	11/16/2023	11/20/2023	Maturity	4,086	1,229,487	300.87	24,547								(24,547)				03
NOV 23 JPMorgan MQZAI C Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	11/21/2023	11/24/2023	Maturity	4,065	1,223,392	300.93	24,522								(24,522)				03
NOV 23 JPMorgan MQZAI C Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	11/24/2023	11/28/2023	Maturity	3,601	1,083,862	300.98	21,734								(21,734)				03
NOV 23 JPMorgan MQZAI C Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	11/29/2023	12/01/2023	Maturity	3,891	1,169,631	300.63	24,269								(24,269)				03
DEC 23 JPMorgan MQZAI C Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	12/06/2023	12/08/2023	Maturity	7,193	2,161,068	300.42	46,010								(46,010)				03
DEC 23 JPMorgan MQZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	12/04/2023	12/06/2023	Maturity	8,846	3,235,504	365.74	64,180								(64,180)				03
DEC 23 JPMorgan MQZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	12/05/2023	12/07/2023	Exercise	5,541	2,019,859	364.55	43,110			4,322					(43,110)				03
DEC 23 JPMorgan MQZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	12/05/2023	12/07/2023	Exercise	14,601	5,323,386	364.6	113,191			10,658					(113,191)				03
DEC 23 JPMorgan MQZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	12/06/2023	12/08/2023	Exercise	6,649	2,422,720	364.35	52,369			7,181					(52,369)				03
NOV 23 JPMorgan MQZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	11/29/2023	12/01/2023	Exercise	7,188	2,614,411	363.73	58,079			13,441					(58,079)				03

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DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	12/06/2023	12/08/2023	Exercise	19,831	7,226,728	364.41	155,628			20,228					(155,628)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	11/29/2023	12/01/2023	Exercise	5,867	2,134,635	363.84	47,077			10,326					(47,077)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	12/06/2023	12/08/2023	Exercise	8,015	2,920,848	364.43	62,822			8,015					(62,822)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	11/29/2023	12/01/2023	Exercise	5,832	2,121,973	363.85	46,797			10,206					(46,797)				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	11/30/2023	12/04/2023	Exercise	4,564	1,663,332	364.47	35,389			1,141					(35,389)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	12/01/2023	12/05/2023	Exercise	4,866	1,778,320	365.45	35,738			3,552					(35,738)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	12/01/2023	12/05/2023	Exercise	35,628	13,027,239	365.65	258,325			18,883					(258,325)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	12/01/2023	12/05/2023	Exercise	8,448	3,087,564	365.48	61,886			5,914					(61,886)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	12/04/2023	12/06/2023	Maturity	5,062	1,851,097	365.69	36,818								(36,818)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	12/04/2023	12/06/2023	Maturity	11,944	4,368,453	365.74	86,653								(86,653)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2022	12/12/2023	12/14/2023	Exercise	3,868	1,408,147	364.04	29,448			3,481					(29,448)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2022	12/12/2023	12/14/2023	Exercise	19,064	6,941,166	364.1	144,585			16,014					(144,585)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2022	12/12/2023	12/14/2023	Exercise	5,079	1,849,318	364.11	38,520			4,216					(38,520)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2022	12/07/2023	12/11/2023	Exercise	2,531	922,707	364.63	18,475			784					(18,475)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2022	12/13/2023	12/15/2023	Exercise	2,583	942,748	365.02	18,594			5,011					(18,594)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2022	12/13/2023	12/15/2023	Exercise	10,840	3,958,887	365.21	77,207			18,970					(77,207)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2022	12/13/2023	12/15/2023	Exercise	2,689	982,193	365.22	19,128			4,679					(19,128)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2022	12/07/2023	12/11/2023	Exercise	3,575	1,303,967	364.74	25,929			715					(25,929)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2022	12/13/2023	12/15/2023	Exercise	5,622	2,053,486	365.27	39,878			9,501					(39,878)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2022	12/08/2023	12/12/2023	Exercise	2,623	955,316	364.26	19,604			734					(19,604)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2022	12/14/2023	12/18/2023	Exercise	2,701	984,656	364.59	19,967			10,317					(19,967)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2022	12/08/2023	12/12/2023	Exercise	43,147	15,714,605	364.21	323,357			14,239					(323,357)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2022	12/14/2023	12/18/2023	Exercise	3,694	1,348,684	365.13	26,453			12,115					(26,453)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2022	12/08/2023	12/12/2023	Exercise	5,816	2,119,539	364.45	42,968			523					(42,968)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2022	12/14/2023	12/18/2023	Exercise	3,536	1,291,256	365.14	25,326			11,564					(25,326)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2022	12/08/2023	12/12/2023	Exercise	8,973	3,270,537	364.48	66,210			538					(66,210)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2022	12/11/2023	12/13/2023	Exercise	3,803	1,385,484	364.3	28,474			1,407					(28,474)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2022	12/11/2023	12/13/2023	Exercise	13,136	4,786,006	364.33	98,227			4,466					(98,227)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2022	12/11/2023	12/13/2023	Exercise	4,442	1,618,374	364.3	33,261			1,644					(33,261)				03
JUL 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/15/2022	07/03/2023	07/06/2023	Exercise	3,833	2,369,819	618.24	111,336			130,366					(111,336)				03

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
AUG 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/15/2022	08/04/2023	08/08/2023	Exercise	4,666	2,896,286	620.76	124,397			172,585					(124,397)				03
SEP 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/15/2022	09/08/2023	09/12/2023	Exercise	6,231	3,869,009	620.97	165,683			173,522					(165,683)				03
OCT 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/15/2022	10/13/2023	10/17/2023	Exercise	6,462	4,019,602	622.06	171,945			68,172					(171,945)				03
NOV 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/15/2022	11/17/2023	11/21/2023	Exercise	5,250	3,273,451	623.53	137,787			119,540					(137,787)				03
DEC 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/15/2022	12/14/2023	12/18/2023	Exercise	2,955	1,851,839	626.61	65,044			123,060					(65,044)				03
DEC 23 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	12/16/2022	12/15/2023	12/19/2023	Maturity	78,962	25,604,361	324.26	527,230								(527,230)				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2022	12/15/2023	12/19/2023	Exercise	105,125	38,224,410	363.61	782,479			495,138					(782,479)				03
DEC 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	12/16/2022	12/15/2023	12/19/2023	Exercise	12,394,647	12,394,647	3,895.75	420,550			867,625					(420,550)				03
DEC 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	12/16/2022	12/15/2023	12/19/2023	Exercise	103,709,674	103,709,674	3,895.75	3,518,869			7,259,677					(3,518,869)				03
DEC 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	12/16/2022	12/15/2023	12/19/2023	Exercise	6,348,097	6,348,097	3,895.75	243,619			523,655					(243,619)				03
DEC 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	12/16/2022	12/15/2023	12/19/2023	Exercise	91,515,828	91,515,828	3,895.75	3,742,082			8,236,425					(3,742,082)				03
DEC 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	12/16/2022	12/15/2023	12/19/2023	Exercise	1,637,940	1,637,940	3,895.75	68,400			151,493					(68,400)				03
DEC 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	12/16/2022	12/15/2023	12/19/2023	Exercise	8,860,717	8,860,717	3,895.75	376,876			841,680					(376,876)				03
DEC 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	12/16/2022	12/15/2023	12/19/2023	Exercise	18,596,075	18,596,075	3,895.75	844,882			1,952,588					(844,882)				03
DEC 23 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	12/16/2022	12/15/2023	12/19/2023	Exercise	7,506,427	7,506,427	3,895.75	388,207			975,835					(388,207)				03
DEC 23	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	12/19/2022	12/15/2023	12/19/2023	Maturity	19,933	5,919,533	296.97	123,547								(123,547)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	12/19/2022	12/15/2023	12/19/2023	Exercise	12,253	47,734,859	3,895.75	1,486,128			10,089,660					(1,486,128)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	12/19/2022	12/15/2023	12/19/2023	Exercise	14,729	57,381,554	3,895.75	2,173,390			12,128,670					(2,173,390)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	12/19/2022	12/15/2023	12/19/2023	Exercise	196	764,775	3,895.75	31,916			161,646					(31,916)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	12/19/2022	12/15/2023	12/19/2023	Exercise	732	2,851,533	3,895.75	124,941			602,724					(124,941)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	12/19/2022	12/15/2023	12/19/2023	Exercise	1,329	5,178,504	3,895.75	229,025			1,094,574					(229,025)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	12/19/2022	12/15/2023	12/19/2023	Exercise	876	3,414,274	3,895.75	156,556			721,671					(156,556)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	12/19/2022	12/15/2023	12/19/2023	Exercise	197	767,658	3,895.75	39,673			162,259					(39,673)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	12/19/2022	12/15/2023	12/19/2023	Exercise	385	1,498,033	3,895.75	80,205			316,640					(80,205)				03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	12/19/2022	12/15/2023	12/19/2023	Exercise	550	2,143,325	3,895.75	78,828			453,029					(78,828)				03
DEC 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	12/19/2022	12/15/2023	12/19/2023	Exercise	3,488	14,608,505	4,187.93	805,338			1,853,162					(805,338)				03
DEC 23 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	12/19/2022	12/15/2023	12/19/2023	Exercise	850	3,578,318	4,207.41	189,205			435,258					(189,205)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/21/2022	11/21/2023	11/24/2023	Exercise	1,524	6,019,131	3,949.95	525,889			896,390					(525,889)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/21/2022	11/22/2023	11/27/2023	Exercise	1,839	7,287,696	3,963.72	624,440			1,090,106					(624,440)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/21/2022	11/24/2023	11/28/2023	Exercise	1,696	6,769,846	3,991.89	557,344			962,338					(557,344)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/21/2022	11/28/2023	11/30/2023	Exercise	1,718	6,791,900	3,953.79	597,109			1,032,582					(597,109)				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/21/2022	11/29/2023	12/01/2023	Exercise	1,156	4,538,862	3,927.54	415,982			720,016					(415,982)				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/21/2022	12/01/2023	12/05/2023	Exercise	1,815	7,315,991	4,031.36	573,990			1,022,206					(573,990)				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	12/04/2023	12/06/2023	Exercise	1,484	6,000,298	4,043.9	464,339			780,295					(464,339)				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	12/08/2023	Exercise	2,373	9,319,636	3,927.53	864,007			1,475,493					(864,007)				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	12/12/2023	Exercise	1,887	7,362,715	3,901.21	712,233			1,327,067					(712,233)				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	12/14/2023	Exercise	1,206	4,732,213	3,922.46	446,312			870,133					(446,312)				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	12/15/2023	Exercise	1,525	6,084,756	3,989.69	519,780			1,094,121					(519,780)				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	12/19/2023	Exercise	1,414	5,412,442	3,828.89	588,323			1,258,510					(588,323)				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	12/19/2023	Exercise	1,915	7,498,986	3,916.84	716,539			1,536,139					(716,539)				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	12/22/2023	Exercise	2,039	7,727,150	3,790.42	893,786			1,850,906					(893,786)				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	11/21/2023	Exercise	971	3,815,483	3,930.57	348,972			566,367					(348,972)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	12/21/2022	12/19/2023	12/21/2023	Exercise	11,691	4,235,468	362.3	88,001			92,355					(88,001)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	12/21/2022	12/15/2023	12/19/2023	Exercise	3,571	1,295,528	362.76	26,005			19,856					(26,005)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	12/21/2022	12/20/2023	12/22/2023	Exercise	3,141	1,133,076	360.72	25,944			29,370					(25,944)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	12/21/2022	12/20/2023	12/22/2023	Exercise	16,424	5,924,776	360.74	135,492			153,235					(135,492)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	12/21/2022	12/15/2023	12/19/2023	Exercise	9,828	3,566,308	362.87	71,086			53,563					(71,086)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	12/21/2022	12/20/2023	12/22/2023	Exercise	6,501	2,345,059	360.75	53,564			60,585					(53,564)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	12/21/2022	12/15/2023	12/19/2023	Exercise	28,917	10,495,801	362.96	208,029			154,996					(208,029)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	12/21/2022	12/15/2023	12/19/2023	Exercise	6,601	2,395,800	362.94	47,552			35,514					(47,552)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	12/21/2022	12/18/2023	12/20/2023	Exercise	4,113	1,491,313	362.61	30,355			25,088					(30,355)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	12/21/2022	12/18/2023	12/20/2023	Exercise	25,160	9,129,123	362.84	183,248			147,690					(183,248)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	12/21/2022	12/18/2023	12/20/2023	Exercise	3,660	1,327,874	362.82	26,656			21,557					(26,656)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	12/21/2022	12/19/2023	12/21/2023	Exercise	16,700	6,048,050	362.16	126,686			134,268					(126,686)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	12/21/2022	12/19/2023	12/21/2023	Exercise	7,078	2,564,261	362.28	53,350			56,059					(53,350)				03
DEC 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	12/21/2022	12/15/2023	12/19/2023	Exercise	3,599	678,001	188.41	16,487			5,650					(16,487)				03
DEC 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWSPUBMFR08KSP83	12/19/2022	12/15/2023	12/19/2023	Exercise	44,036	10,094,098	229.22	157,954			258,531					(157,954)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	12/28/2022	12/26/2023	12/28/2023	Exercise	9,211	3,322,057	360.66	71,082			100,400					(71,082)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	12/28/2022	12/21/2023	12/26/2023	Exercise	2,386	860,519	360.59	18,367			23,578					(18,367)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	12/28/2022	12/27/2023	12/29/2023	Exercise	5,717	2,057,220	359.84	46,336			71,406					(46,336)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	12/28/2022	12/27/2023	12/29/2023	Exercise	19,004	6,839,139	359.87	153,842			236,796					(153,842)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	12/28/2022	12/27/2023	12/29/2023	Exercise	6,362	2,289,456	359.88	51,435			79,203					(51,435)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	12/28/2022	12/21/2023	12/26/2023	Exercise	4,024	1,453,836	361.32	29,648			36,817					(29,648)				03

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/21/2023	12/26/2023	Exercise	3,886	1,404,062	361.34	28,593			35,477					(28,593)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/22/2023	12/27/2023	Exercise	2,423	872,819	360.2	19,108			25,637					(19,108)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/22/2023	12/27/2023	Exercise	47,366	17,078,650	360.57	365,499			483,604					(365,499)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/22/2023	12/27/2023	Exercise	3,994	1,440,745	360.72	30,542			40,180					(30,542)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/22/2023	12/27/2023	Exercise	4,503	1,623,926	360.66	34,566			45,567					(34,566)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/26/2023	12/28/2023	Exercise	6,520	2,351,304	360.63	50,380			71,263					(50,380)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/26/2023	12/28/2023	Exercise	15,236	5,494,736	360.64	117,728			166,378					(117,728)				03
DEC 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	12/28/2022	12/22/2023	12/27/2023	Exercise	2,784	948,481	340.69	18,188			21,159					(18,188)				03
DEC 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	12/28/2022	12/12/2023	12/14/2023	Exercise	4,231	973,685	230.11	13,921			15,192					(13,921)				03
DEC 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	12/28/2022	12/27/2023	12/29/2023	Exercise	5,979	1,366,694	228.6	23,615			49,450					(23,615)				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	11/06/2023	Exercise	2,358	363,785	154.29		10,068		14,430					(10,068)				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	12/05/2023	Exercise	3,706	582,844	157.28		11,747		24,458					(11,747)				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	01/03/2024	Exercise	5,081	791,208	155.73		19,764		53,702					(19,764)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/29/2023	01/03/2024	Maturity	5,012	1,490,249	297.36		34,279							(34,279)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/08/2023	12/12/2023	Maturity	4,815	1,447,717	300.69		24,988							(24,988)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/13/2023	12/15/2023	Maturity	3,378	1,015,874	300.71		17,668							(17,668)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/14/2023	12/18/2023	Maturity	3,765	1,132,313	300.72		19,693							(19,693)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/15/2023	12/19/2023	Maturity	5,607	1,685,545	300.63		29,547							(29,547)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/19/2023	12/21/2023	Maturity	5,515	1,654,934	300.1		30,496							(30,496)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/20/2023	12/22/2023	Maturity	3,591	1,070,869	298.23		22,837							(22,837)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/22/2023	12/27/2023	Maturity	7,186	2,140,754	297.89		46,927							(46,927)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/27/2023	12/29/2023	Exercise	6,148	1,830,847	297.81		40,636		369					(40,636)				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/28/2023	01/02/2024	Maturity	3,535	1,052,196	297.65		23,649							(23,649)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/28/2023	01/02/2024	Exercise	2,346	841,120	358.52		20,833		31,156					(20,833)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/28/2023	01/02/2024	Exercise	2,606	936,993	359.49		21,894		32,085					(21,894)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/28/2023	01/02/2024	Exercise	6,038	2,171,419	359.6		50,421		73,669					(50,421)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/29/2023	01/03/2024	Exercise	2,527	907,893	359.28		21,505		29,288					(21,505)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/29/2023	01/03/2024	Exercise	26,445	9,502,435	359.33		224,517		305,174					(224,517)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/29/2023	01/03/2024	Exercise	6,078	2,186,756	359.8		50,202		67,280					(50,202)				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/29/2023	01/03/2024	Exercise	9,200	3,307,190	359.46		77,468		104,977					(77,468)				03

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	01/25/2023	12/22/2023	12/27/2023	Exercise	2,230	8,496,758	3,809.71		884,249		2,107,446					(884,249)				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	12/29/2023	Exercise	1,410	5,357,986	3,799.37		566,561		1,385,142					(566,561)				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	01/02/2024	Exercise	1,874	7,083,507	3,779.14		788,826		1,882,261					(788,826)				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	01/03/2024	Exercise	1,878	7,215,193	3,841.69		703,846		1,743,168					(703,846)				03
DEC 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUH3JFFG9NF38B653	01/31/2023	12/22/2023	12/27/2023	Exercise	1,750	1,090,988	623.6		42,380		84,938					(42,380)				03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSPUBMIPRO8K5P83	03/02/2023	11/10/2023	11/14/2023	Maturity	365	1,818,856	4,983.44		2,756							(2,756)				03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSPUBMIPRO8K5P83	03/02/2023	11/17/2023	11/21/2023	Maturity	344	1,743,649	5,068.6		2,016							(2,016)				03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSPUBMIPRO8K5P83	03/02/2023	11/24/2023	11/28/2023	Maturity	266	1,336,268	5,028.48		1,966							(1,966)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSPUBMIPRO8K5P83	03/02/2023	12/01/2023	12/05/2023	Maturity	552	2,714,240	4,920.4		6,807							(6,807)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSPUBMIPRO8K5P83	03/02/2023	12/07/2023	12/11/2023	Maturity	368	1,854,157	5,039.84		3,043							(3,043)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSPUBMIPRO8K5P83	03/02/2023	12/11/2023	12/13/2023	Maturity	280	1,437,281	5,132.23		1,703							(1,703)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSPUBMIPRO8K5P83	03/02/2023	12/14/2023	12/18/2023	Maturity	303	1,523,450	5,030.71		2,810							(2,810)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSPUBMIPRO8K5P83	03/02/2023	12/20/2023	12/22/2023	Maturity	248	1,258,768	5,074.45		2,061							(2,061)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSPUBMIPRO8K5P83	03/02/2023	12/27/2023	12/29/2023	Maturity	210	1,053,102	5,020.27		2,272							(2,272)				03
SEP 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSPUBMIPRO8K5P83	03/02/2023	09/20/2023	09/22/2023	Maturity	296	1,428,831	4,820.78		2,190							(2,190)				03
SEP 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSPUBMIPRO8K5P83	03/02/2023	09/22/2023	09/26/2023	Maturity	385	1,810,308	4,696.73		5,597							(5,597)				03
SEP 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSPUBMIPRO8K5P83	03/02/2023	09/29/2023	10/03/2023	Maturity	399	1,864,126	4,667.2		7,433							(7,433)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSPUBMIPRO8K5P83	03/02/2023	10/06/2023	10/11/2023	Maturity	628	2,969,481	4,726.14		9,506							(9,506)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSPUBMIPRO8K5P83	03/02/2023	10/12/2023	10/16/2023	Maturity	250	1,104,009	4,413.21		17,669							(17,669)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSPUBMIPRO8K5P83	03/02/2023	10/17/2023	10/19/2023	Maturity	257	1,201,311	4,671.27		5,761							(5,761)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSPUBMIPRO8K5P83	03/02/2023	10/20/2023	10/24/2023	Maturity	282	1,365,748	4,843.25		2,967							(2,967)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSPUBMIPRO8K5P83	03/02/2023	10/27/2023	10/31/2023	Maturity	398	1,940,717	4,875.07		3,989							(3,989)				03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSPUBMIPRO8K5P83	03/02/2023	11/03/2023	11/07/2023	Maturity	429	2,157,051	5,023.64		2,520							(2,520)				03
AUG 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	08/10/2023	08/14/2023	Maturity	408	1,944,642	4,763.01		4,267							(4,267)				03
AUG 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	08/15/2023	08/17/2023	Maturity	351	1,686,398	4,804.69		3,233							(3,233)				03
APR 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	04/06/2023	04/10/2023	Maturity	294	1,249,086	4,249.46		4,630							(4,630)				03
AUG 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	08/18/2023	08/22/2023	Maturity	421	1,990,735	4,723.09		5,981							(5,981)				03
AUG 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	08/25/2023	08/29/2023	Maturity	499	2,386,610	4,780.2		6,001							(6,001)				03
AUG 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	08/28/2023	08/30/2023	Maturity	369	1,805,378	4,891.96		2,823							(2,823)				03
APR 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	04/13/2023	04/17/2023	Maturity	192	831,203	4,331.89		1,934							(1,934)				03

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
SEP 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	09/01/2023	09/06/2023	Maturity	334	1,623,006	4,856.1		3,145							(3,145)				03
APR 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	04/20/2023	04/24/2023	Maturity	217	947,426	4,358.99		2,239							(2,239)				03
SEP 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	09/08/2023	09/12/2023	Maturity	369	1,790,076	4,854.97		3,783							(3,783)				03
APR 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	04/21/2023	04/25/2023	Maturity	263	1,168,794	4,446.28		1,228							(1,228)				03
SEP 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	09/14/2023	09/18/2023	Maturity	363	1,739,443	4,796.61		5,189							(5,189)				03
APR 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	04/28/2023	05/02/2023	Maturity	218	922,271	4,233.71		8,637							(8,637)				03
MAY 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	05/01/2023	05/03/2023	Maturity	223	960,915	4,310.97		5,399							(5,399)				03
MAY 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	05/05/2023	05/09/2023	Maturity	483	2,171,482	4,500.2		3,006							(3,006)				03
MAY 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	05/11/2023	05/15/2023	Maturity	398	1,767,932	4,441.37		4,968							(4,968)				03
MAY 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	05/15/2023	05/17/2023	Maturity	387	1,678,308	4,333.13		11,461							(11,461)				03
MAY 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	05/19/2023	05/23/2023	Maturity	542	2,330,588	4,303.63		20,855							(20,855)				03
MAY 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	05/22/2023	05/24/2023	Maturity	384	1,708,597	4,450.05		5,556							(5,556)				03
MAY 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	05/26/2023	05/31/2023	Maturity	742	3,302,671	4,448.82		11,952							(11,952)				03
JUN 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	06/02/2023	06/06/2023	Maturity	395	1,717,738	4,352.12		13,921							(13,921)				03
JUN 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	06/08/2023	06/12/2023	Maturity	395	1,779,284	4,507.14		5,835							(5,835)				03
JUN 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	06/12/2023	06/14/2023	Maturity	419	1,855,781	4,426.43		11,471							(11,471)				03
JUN 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	06/16/2023	06/21/2023	Maturity	817	3,614,092	4,422.91		24,710		2,394					(24,710)				03
JUN 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	06/23/2023	06/27/2023	Maturity	697	3,163,610	4,540.98		11,286							(11,286)				03
JUN 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	06/29/2023	07/03/2023	Maturity	350	1,543,888	4,407.33		13,788							(13,788)				03
JUL 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	07/06/2023	07/10/2023	Maturity	321	1,444,990	4,506.44		7,798							(7,798)				03
JUL 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	07/13/2023	07/17/2023	Maturity	490	2,270,739	4,637		6,214							(6,214)				03
JUL 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	07/17/2023	07/19/2023	Maturity	475	2,210,547	4,653.49		5,852							(5,852)				03
JUL 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	07/24/2023	07/26/2023	Maturity	365	1,675,563	4,590.08		7,191							(7,191)				03
JUL 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	07/28/2023	08/01/2023	Maturity	405	1,856,824	4,588.83		8,570							(8,570)				03
AUG 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	03/06/2023	08/03/2023	08/07/2023	Maturity	643	3,050,902	4,743.17		6,664							(6,664)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMJISFPUBMIPRO8KSP83	03/08/2023	12/18/2023	12/20/2023	Exercise	371	1,528,923	4,115.65		93,263			232,148				(93,263)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMJISFPUBMIPRO8KSP83	03/08/2023	12/22/2023	12/27/2023	Exercise	373	1,518,060	4,075		103,966			253,183				(103,966)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMJISFPUBMIPRO8KSP83	03/08/2023	12/29/2023	01/03/2024	Exercise	307	1,192,644	3,884.96		123,772			271,646				(123,772)				03
JUN 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMJISFPUBMIPRO8KSP83	03/08/2023	06/05/2023	06/07/2023	Exercise	420	1,433,626	3,417.3		252,127			359,315				(252,127)				03
JUN 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMJISFPUBMIPRO8KSP83	03/08/2023	06/06/2023	06/08/2023	Exercise	598	2,059,393	3,445.01		344,686			501,451				(344,686)				03

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SCHEDULE DB - PART A - SECTION 2

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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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUN 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	06/12/2023	06/14/2023	Exercise	430	1,469,622	3,415.74	261,665		397,203					(261,665)				03
JUN 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	06/16/2023	06/21/2023	Exercise	496	1,701,209	3,428.89	297,823		486,565					(297,823)				03
JUN 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	06/23/2023	06/27/2023	Exercise	608	2,057,496	3,383.26	392,871		586,898					(392,871)				03
JUN 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	06/29/2023	07/03/2023	Exercise	439	1,417,609	3,230.06	347,637		511,901					(347,637)				03
JUL 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	07/05/2023	07/07/2023	Exercise	387	1,291,656	3,340.72	267,408		427,663					(267,408)				03
JUL 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	07/10/2023	07/12/2023	Exercise	409	1,419,578	3,469.24	237,257		384,757					(237,257)				03
JUL 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	07/14/2023	07/18/2023	Exercise	440	1,509,131	3,427.04	273,741		474,875					(273,741)				03
JUL 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	07/20/2023	07/24/2023	Exercise	533	1,845,566	3,462.6	317,412		571,520					(317,412)				03
JUL 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	07/28/2023	08/01/2023	Exercise	478	1,680,268	3,514.47	266,737		510,496					(266,737)				03
AUG 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	08/03/2023	08/07/2023	Exercise	626	2,150,601	3,435.74	394,768		667,357					(394,768)				03
AUG 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	08/07/2023	08/09/2023	Exercise	409	1,452,669	3,555.93	216,940		393,205					(216,940)				03
AUG 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	08/11/2023	08/15/2023	Exercise	437	1,576,064	3,607.05	215,411		374,458					(215,411)				03
AUG 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	08/17/2023	08/21/2023	Exercise	333	1,200,204	3,607.25	165,462		253,902					(165,462)				03
AUG 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	08/21/2023	08/23/2023	Exercise	431	1,587,759	3,707.7	181,684		298,234					(181,684)				03
AUG 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	08/31/2023	09/05/2023	Exercise	384	1,462,001	3,812.16	136,606		266,731					(136,606)				03
SEP 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	09/05/2023	09/07/2023	Exercise	542	2,051,185	3,786.99	203,792		384,478					(203,792)				03
SEP 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	09/11/2023	09/13/2023	Exercise	532	1,945,772	3,659.53	252,983		440,210					(252,983)				03
SEP 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	09/15/2023	09/19/2023	Exercise	343	1,237,462	3,607.34	178,511		289,176					(178,511)				03
SEP 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	09/25/2023	09/27/2023	Exercise	335	1,195,362	3,564.52	188,460		259,199					(188,460)				03
SEP 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	09/29/2023	10/03/2023	Exercise	265	960,361	3,624.14	137,829		175,930					(137,829)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	10/06/2023	10/11/2023	Exercise	418	1,518,466	3,630.87	217,532		283,392					(217,532)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	10/12/2023	10/16/2023	Exercise	371	1,419,640	3,830.86	140,650		192,238					(140,650)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	10/16/2023	10/18/2023	Exercise	369	1,431,325	3,878.09	128,912		182,894					(128,912)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	10/20/2023	10/24/2023	Exercise	376	1,412,099	3,757.78	164,565		175,256					(164,565)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	10/27/2023	10/31/2023	Exercise	324	1,163,897	3,595.27	182,975		169,019					(182,975)				03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	11/02/2023	11/06/2023	Exercise	553	1,963,959	3,551.72	334,054		423,601					(334,054)				03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	11/06/2023	11/08/2023	Exercise	459	1,730,371	3,769.05	203,510		274,051					(203,510)				03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	11/09/2023	11/13/2023	Exercise	391	1,504,459	3,845.95	153,792		196,138					(153,792)				03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	11/15/2023	11/17/2023	Exercise	378	1,468,528	3,888.39	138,888		232,074					(138,888)				03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMIPROBKSP83	03/08/2023	11/20/2023	11/22/2023	Exercise	378	1,426,640	3,770.49	170,974		293,952					(170,974)				03

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NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	03/08/2023	11/27/2023	11/29/2023	Exercise	301	1,114,734	3,699.87	153,001		256,265					(153,001)				03
NOV 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	03/08/2023	11/30/2023	12/04/2023	Exercise	272	1,023,862	3,758.67	127,628		220,407					(127,628)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	03/08/2023	12/04/2023	12/06/2023	Exercise	294	1,168,819	3,979.5	94,381		173,371					(94,381)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	03/08/2023	12/12/2023	12/14/2023	Exercise	294	1,160,251	3,946.03	102,678		205,136					(102,678)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	03/08/2023	12/15/2023	12/19/2023	Exercise	391	1,574,503	4,025.73	118,283		271,219					(118,283)				03
MAY 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/09/2023	05/26/2023	05/31/2023	Maturity	75	352,009	4,684.08	85							(85)				03
JUL 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/09/2023	07/14/2023	07/18/2023	Maturity	25	121,890	4,791.28	63							(63)				03
AUG 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/09/2023	08/18/2023	08/22/2023	Maturity	45	219,845	4,914.94	127							(127)				03
SEP 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/09/2023	09/20/2023	09/22/2023	Maturity	26	127,821	4,880.54	155							(155)				03
OCT 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/09/2023	10/27/2023	10/31/2023	Maturity	50	252,006	4,991.21	322							(322)				03
DEC 23 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/09/2023	12/01/2023	12/05/2023	Maturity	87	440,269	5,085.7	594							(594)				03
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants												242,054,320	12,157,379		388,483,263		XXX			(256,368,839)				XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												242,054,320	12,157,379		388,483,263		XXX			(256,368,839)				XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0219999999. Subtotal - Purchased Options - Hedging Other																	XXX							XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants												242,054,320	12,157,379		388,483,263		XXX			(256,368,839)				XXX
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options												242,054,320	12,157,379		388,483,263		XXX			(256,368,839)				XXX
JAN 23 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	07/26/2021	01/17/2023	01/19/2023	Exercise	32,033	9,181,847	286.64	(14,452)		(380,228)					14,452				03
FEB 23 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	07/26/2021	02/06/2023	02/08/2023	Exercise	27,446	7,751,512	282.43	(32,882)		(463,559)					32,882				03
JAN 23 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	07/26/2021	01/03/2023	01/05/2023	Exercise	28,488	8,157,633	286.35	(1,666)		(308,814)					1,666				03
JAN 23 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	07/26/2021	01/11/2023	01/13/2023	Exercise	27,355	7,830,150	286.24	(7,944)		(348,779)					7,944				03
JAN 23 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	07/26/2021	01/30/2023	02/01/2023	Exercise	20,169	5,657,735	280.51	(21,380)		(410,852)					21,380				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	07/26/2021	03/13/2023	03/15/2023	Maturity	22,789	8,426,405	369.76	(85,266)							85,266				03
JAN 23 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	07/26/2021	01/10/2023	01/12/2023	Exercise	21,540	6,149,828	285.51	(5,841)		(283,033)					5,841				03
APR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	07/26/2021	04/24/2023	04/26/2023	Maturity	20,997	7,735,162	368.4	(121,807)							121,807				03
APR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	07/26/2021	04/10/2023	04/12/2023	Maturity	19,914	7,321,976	367.68	(105,368)							105,368				03
AUG 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	07/26/2021	08/07/2023	08/09/2023	Maturity	22,096	8,327,444	376.87	(169,116)							169,116				03
JAN 23 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	07/26/2021	01/20/2023	01/24/2023	Exercise	20,897	6,001,341	287.18	(10,855)		(272,294)					10,855				03

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUL 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	07/31/2023	08/02/2023	Maturity	21,525	8,105,647	376.57	(162,215)								162,215				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	03/20/2023	03/22/2023	Exercise	17,188	6,237,656	362.9	(83,749)			(24,407)					83,749				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	03/28/2023	03/30/2023	Maturity	17,794	6,553,103	368.27	(82,103)								82,103				03
JUN 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	06/30/2023	07/05/2023	Maturity	18,384	6,843,732	372.26	(139,249)								139,249				03
MAY 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	05/30/2023	06/01/2023	Maturity	17,326	6,413,797	370.19	(119,920)								119,920				03
MAY 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	05/02/2023	05/04/2023	Maturity	16,781	6,208,288	369.96	(98,714)								98,714				03
JUN 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	06/19/2023	06/21/2023	Maturity	17,111	6,344,670	370.8	(128,600)								128,600				03
JUN 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	06/06/2023	06/08/2023	Exercise	16,341	6,004,934	367.47	(126,221)			(2,778)					126,221				03
SEP 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	09/05/2023	09/07/2023	Maturity	18,207	6,840,685	375.72	(158,071)								158,071				03
OCT 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	10/02/2023	10/04/2023	Maturity	18,065	6,777,650	375.19	(171,498)								171,498				03
JUN 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	06/27/2023	06/29/2023	Maturity	16,375	6,059,573	370.06	(130,154)								130,154				03
APR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	04/20/2023	04/24/2023	Maturity	15,561	5,747,589	369.37	(85,289)								85,289				03
MAY 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	05/08/2023	05/10/2023	Maturity	15,571	5,748,479	369.17	(97,446)								97,446				03
NOV 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	11/13/2023	11/15/2023	Maturity	18,417	7,029,845	381.7	(158,969)								158,969				03
AUG 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	08/14/2023	08/16/2023	Maturity	16,367	6,126,321	374.31	(138,281)								138,281				03
APR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	04/18/2023	04/20/2023	Exercise	14,869	5,479,988	368.55	(82,079)			(3,569)					82,079				03
JUL 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	07/18/2023	07/20/2023	Maturity	15,869	5,928,843	373.61	(124,374)								124,374				03
JUL 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	07/10/2023	07/12/2023	Maturity	15,660	5,849,286	373.52	(119,266)								119,266				03
JUL 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	07/27/2023	07/31/2023	Maturity	16,036	6,030,681	376.07	(120,940)								120,940				03
MAY 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	05/10/2023	05/12/2023	Maturity	14,583	5,400,408	370.31	(89,555)								89,555				03
SEP 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	09/25/2023	09/27/2023	Maturity	15,491	5,797,451	374.25	(148,300)								148,300				03
NOV 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	11/20/2023	11/22/2023	Maturity	17,791	6,816,629	383.15	(149,001)								149,001				03
NOV 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	11/03/2023	11/07/2023	Maturity	15,755	5,919,307	375.71	(159,071)								159,071				03
DEC 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	12/11/2023	12/13/2023	Maturity	18,111	6,984,334	385.64	(146,402)								146,402				03
SEP 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	09/18/2023	09/20/2023	Maturity	15,706	5,918,863	376.85	(136,868)								136,868				03
OCT 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	10/10/2023	10/12/2023	Maturity	15,650	5,908,887	377.57	(141,399)								141,399				03
AUG 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	08/21/2023	08/23/2023	Maturity	15,258	5,742,266	376.35	(124,222)								124,222				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	03/30/2023	04/03/2023	Maturity	13,677	5,061,603	370.07	(61,246)								61,246				03
MAR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	03/06/2023	03/08/2023	Maturity	15,967	6,103,804	382.27	(36,551)								36,551				03
APR 23 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	04/21/2023	04/25/2023	Maturity	13,284	4,891,419	368.21	(75,746)								75,746				03

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	11/07/2023	11/09/2023	Maturity	15,550	5,885,842	378.52	(145,944)								145,944				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	11/17/2023	11/21/2023	Maturity	16,483	6,308,389	382.73	(139,002)								139,002				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	10/12/2023	10/16/2023	Maturity	15,429	5,839,086	378.45	(136,511)								136,511				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	11/06/2023	11/08/2023	Maturity	15,507	5,879,619	379.16	(142,423)								142,423				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	07/28/2023	08/01/2023	Maturity	14,070	5,269,095	374.5	(111,527)								111,527				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	07/13/2023	07/17/2023	Maturity	13,555	5,055,479	372.95	(106,184)								106,184				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	03/23/2023	03/27/2023	Exercise	11,952	4,357,360	364.56	(57,735)			(11,474)					57,735				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	05/05/2023	05/09/2023	Exercise	12,095	4,440,514	367.15	(78,352)			(10,280)					78,352				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	08/28/2023	08/30/2023	Maturity	13,968	5,270,534	377.32	(112,919)								112,919				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2021	09/12/2023	09/14/2023	Maturity	13,634	5,124,332	375.86	(120,266)								120,266				03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	01/04/2023	01/06/2023	Exercise	17,961	5,145,194	286.46	(1,697)			(200,089)					1,697				03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	01/05/2023	01/09/2023	Exercise	11,467	3,263,174	284.58	(1,583)			(152,162)					1,583				03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	01/06/2023	01/10/2023	Exercise	17,018	4,852,181	285.12	(2,856)			(225,489)					2,856				03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	01/18/2023	01/20/2023	Exercise	10,774	3,089,751	286.78	(5,543)			(141,785)					5,543				03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	01/19/2023	01/23/2023	Exercise	17,015	4,869,730	286.2	(9,528)			(227,833)					9,528				03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	01/24/2023	01/26/2023	Exercise	19,612	5,584,611	284.76	(14,928)			(321,631)					14,928				03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	01/26/2023	01/30/2023	Exercise	13,930	3,956,288	284.01	(11,902)			(240,573)					11,902				03
JAN 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	01/27/2023	01/31/2023	Exercise	14,179	3,993,150	281.63	(14,014)			(271,664)					14,014				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	02/01/2023	02/03/2023	Exercise	13,291	3,718,958	279.81	(16,788)			(278,712)					16,788				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	02/02/2023	02/06/2023	Exercise	12,089	3,384,802	279.99	(15,618)			(255,562)					15,618				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	02/09/2023	02/13/2023	Exercise	12,251	3,463,361	282.71	(16,921)			(208,260)					16,921				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	02/16/2023	02/21/2023	Exercise	10,726	3,050,008	284.36	(16,016)			(157,563)					16,016				03
FEB 23 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	02/21/2023	02/23/2023	Exercise	10,967	3,118,605	284.36	(18,006)			(164,726)					18,006				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	03/07/2023	03/09/2023	Maturity	11,087	4,224,605	381.03	(31,588)								31,588				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	02/24/2023	02/28/2023	Maturity	12,294	4,853,109	394.77	(17,370)								17,370				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	03/15/2023	03/17/2023	Maturity	9,361	3,457,095	369.3	(42,131)								42,131				03
FEB 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	02/27/2023	03/01/2023	Maturity	9,132	3,479,973	381.09	(23,068)								23,068				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	03/02/2023	03/06/2023	Maturity	8,811	3,375,061	383.07	(21,764)								21,764				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	03/03/2023	03/07/2023	Maturity	10,482	4,023,052	383.82	(25,599)								25,599				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	03/16/2023	03/20/2023	Maturity	7,617	2,794,284	366.83	(37,007)								37,007				03

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	03/17/2023	03/21/2023	Maturity	10,809	3,966,002	366.9	(53,041)								53,041				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	03/29/2023	03/31/2023	Maturity	7,186	2,647,367	368.4	(38,541)								38,541				03
MAR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	03/31/2023	04/04/2023	Maturity	10,414	3,835,541	368.32	(57,063)								57,063				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	04/04/2023	04/06/2023	Exercise	9,539	3,493,967	366.27	(57,191)			(12,783)					57,191				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	04/06/2023	04/11/2023	Maturity	9,746	3,583,323	367.69	(57,359)								57,359				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	04/06/2023	04/11/2023	Maturity	8,828	3,257,841	369.05	(50,142)								50,142				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	04/12/2023	04/14/2023	Maturity	10,291	3,790,653	368.34	(62,706)								62,706				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	04/13/2023	04/17/2023	Exercise	12,047	4,435,945	368.23	(74,213)			(5,421)					74,213				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	04/19/2023	04/21/2023	Exercise	12,354	4,542,420	367.69	(80,919)			(9,018)					80,919				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	04/27/2023	05/01/2023	Maturity	8,546	3,160,831	369.87	(56,058)								56,058				03
APR 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	04/28/2023	05/02/2023	Exercise	11,989	4,408,321	367.71	(83,806)			(3,716)					83,806				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	05/03/2023	05/05/2023	Exercise	12,324	4,530,185	367.6	(89,357)			(739)					89,357				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	05/04/2023	05/08/2023	Maturity	9,553	3,529,348	369.46	(66,433)								66,433				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	05/09/2023	05/11/2023	Maturity	10,166	3,755,019	369.37	(73,179)								73,179				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	05/12/2023	05/16/2023	Maturity	12,896	4,754,501	368.68	(96,286)								96,286				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	05/16/2023	05/18/2023	Maturity	13,795	5,091,166	369.07	(104,415)								104,415				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	05/17/2023	05/19/2023	Maturity	8,724	3,216,395	368.7	(67,050)								67,050				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	05/18/2023	05/22/2023	Maturity	11,280	4,164,755	369.21	(86,064)								86,064				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	05/23/2023	05/25/2023	Maturity	10,146	3,758,621	370.44	(77,059)								77,059				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	05/24/2023	05/26/2023	Maturity	7,149	2,640,969	369.42	(56,103)								56,103				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	05/25/2023	05/30/2023	Maturity	8,046	2,980,164	370.37	(61,902)								61,902				03
MAY 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	05/26/2023	05/31/2023	Maturity	11,596	4,299,297	370.77	(88,737)								88,737				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	06/01/2023	06/05/2023	Maturity	8,411	3,125,322	371.58	(64,996)								64,996				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	06/08/2023	06/12/2023	Maturity	8,519	3,145,322	369.21	(72,613)								72,613				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	06/09/2023	06/13/2023	Maturity	10,090	3,724,517	369.12	(86,640)								86,640				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	06/13/2023	06/15/2023	Maturity	7,738	2,864,770	370.22	(65,780)								65,780				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	06/15/2023	06/20/2023	Maturity	7,486	2,774,947	370.67	(63,472)								63,472				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	06/16/2023	06/20/2023	Maturity	12,393	4,592,372	370.56	(105,865)								105,865				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	06/20/2023	06/22/2023	Maturity	12,307	4,552,910	369.93	(108,843)			(2,708)					108,843				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	06/21/2023	06/23/2023	Maturity	10,987	4,067,984	370.26	(96,745)								96,745				03

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

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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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	06/22/2023	06/26/2023	Maturity	10,624	3,957,680	372.53	(88,357)								88,357				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	06/23/2023	06/27/2023	Maturity	10,615	3,935,979	370.8	(92,947)								92,947				03
JUN 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	06/29/2023	07/03/2023	Maturity	11,376	4,232,127	372.01	(98,905)								98,905				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	07/06/2023	07/10/2023	Maturity	11,853	4,406,723	371.78	(106,714)								106,714				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	07/07/2023	07/11/2023	Maturity	7,928	2,949,492	372.04	(71,161)								71,161				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	07/12/2023	07/14/2023	Maturity	8,855	3,302,161	372.93	(79,092)								79,092				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	07/14/2023	07/18/2023	Maturity	11,100	4,138,671	372.86	(100,074)								100,074				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	07/19/2023	07/21/2023	Maturity	12,466	4,658,725	373.71	(111,873)								111,873				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	07/20/2023	07/24/2023	Maturity	11,361	4,239,814	373.18	(103,827)								103,827				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	07/21/2023	07/25/2023	Maturity	10,118	3,785,279	374.12	(90,422)								90,422				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	07/25/2023	07/27/2023	Maturity	12,647	4,712,912	372.65	(119,421)								119,421				03
JUL 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	07/26/2023	07/28/2023	Maturity	10,179	3,809,464	374.24	(92,307)								92,307				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	08/01/2023	08/03/2023	Maturity	10,840	4,064,798	374.99	(98,249)								98,249				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	08/02/2023	08/04/2023	Maturity	11,117	4,192,371	377.12	(95,092)								95,092				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	08/03/2023	08/07/2023	Maturity	13,287	5,000,773	376.38	(116,526)								116,526				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	08/09/2023	08/11/2023	Maturity	9,262	3,487,702	376.56	(82,440)								82,440				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	08/11/2023	08/15/2023	Maturity	9,731	3,653,043	375.42	(90,080)								90,080				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	08/15/2023	08/17/2023	Maturity	7,361	2,752,549	373.92	(71,982)								71,982				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	08/16/2023	08/18/2023	Maturity	8,585	3,215,896	374.61	(82,592)								82,592				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	08/17/2023	08/21/2023	Maturity	9,444	3,554,850	376.4	(86,620)								86,620				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	08/18/2023	08/22/2023	Maturity	12,981	4,886,150	376.42	(119,365)								119,365				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	08/24/2023	08/28/2023	Maturity	8,345	3,140,030	376.28	(78,470)								78,470				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	08/25/2023	08/29/2023	Maturity	7,583	2,851,913	376.09	(71,910)								71,910				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	08/29/2023	08/31/2023	Maturity	10,214	3,856,845	377.62	(93,783)								93,783				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	08/30/2023	09/01/2023	Maturity	8,805	3,302,623	375.07	(87,245)								87,245				03
AUG 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	08/31/2023	09/05/2023	Maturity	7,695	2,897,085	376.48	(73,455)								73,455				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	09/01/2023	09/06/2023	Maturity	8,433	3,187,527	377.97	(77,310)								77,310				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	09/06/2023	09/08/2023	Maturity	10,736	4,042,162	376.49	(104,232)								104,232				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	09/07/2023	09/11/2023	Maturity	13,619	5,115,920	375.64	(135,834)								135,834				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	09/08/2023	09/12/2023	Maturity	8,270	3,115,174	376.67	(80,317)								80,317				03

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SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	09/14/2023	09/18/2023	Maturity	15,849	5,990,533	377.98	(150,628)								150,628				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	09/19/2023	09/21/2023	Maturity	7,897	2,972,344	376.37	(79,715)								79,715				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	09/21/2023	09/25/2023	Maturity	12,269	4,601,597	375.05	(129,204)								129,204				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	09/22/2023	09/26/2023	Maturity	10,509	3,938,496	374.78	(111,758)								111,758				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	09/26/2023	09/28/2023	Maturity	8,961	3,343,357	373.1	(100,827)								100,827				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	09/28/2023	10/02/2023	Maturity	10,240	3,847,608	375.74	(107,673)								107,673				03
SEP 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	09/29/2023	10/03/2023	Maturity	7,905	2,980,385	377.01	(80,374)								80,374				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	10/03/2023	10/05/2023	Maturity	9,216	3,451,629	374.52	(101,512)								101,512				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	10/06/2023	10/10/2023	Maturity	13,068	4,970,130	380.33	(122,634)								122,634				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	10/06/2023	10/10/2023	Maturity	10,654	3,988,017	374.32	(118,825)								118,825				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	10/11/2023	10/13/2023	Maturity	7,958	3,000,045	377	(83,363)								83,363				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	10/13/2023	10/17/2023	Maturity	10,106	3,828,657	378.86	(100,786)								100,786				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	10/16/2023	10/18/2023	Maturity	13,568	5,123,985	377.66	(141,099)								141,099				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	10/20/2023	10/24/2023	Maturity	10,900	4,108,823	376.94	(116,777)								116,777				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	10/23/2023	10/25/2023	Maturity	8,312	3,134,156	377.05	(89,393)								89,393				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	10/24/2023	10/26/2023	Maturity	11,194	4,225,501	377.47	(119,226)								119,226				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	10/26/2023	10/30/2023	Maturity	9,861	3,714,475	376.68	(107,888)								107,888				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	10/30/2023	11/01/2023	Maturity	12,500	4,672,681	373.81	(149,308)								149,308				03
OCT 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	10/31/2023	11/02/2023	Maturity	7,679	2,853,702	371.63	(97,388)								97,388				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	11/09/2023	11/13/2023	Maturity	11,059	4,207,270	380.43	(111,901)								111,901				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	11/10/2023	11/14/2023	Maturity	9,241	3,517,690	380.66	(93,063)								93,063				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	11/14/2023	11/16/2023	Maturity	10,884	4,124,459	378.94	(116,268)								116,268				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	11/22/2023	11/27/2023	Maturity	10,975	4,189,363	381.71	(109,807)								109,807				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	11/27/2023	11/29/2023	Maturity	13,539	5,195,945	383.79	(128,391)								128,391				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	11/28/2023	11/30/2023	Maturity	12,246	4,692,457	383.19	(118,544)								118,544				03
NOV 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	11/29/2023	12/01/2023	Maturity	12,193	4,670,285	383.02	(118,897)								118,897				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	12/04/2023	12/06/2023	Maturity	14,056	5,419,285	385.56	(127,863)								127,863				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	12/05/2023	12/07/2023	Maturity	10,261	3,938,288	383.83	(98,729)								98,729				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	12/06/2023	12/08/2023	Maturity	11,989	4,606,870	384.26	(114,068)								114,068				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	12/07/2023	12/11/2023	Maturity	12,809	4,958,150	387.07	(111,649)								111,649				03

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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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	12/13/2023	12/15/2023	Maturity	12,269	4,714,904	384.3	(118,180)								118,180				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	12/15/2023	12/19/2023	Maturity	10,399	4,035,340	388.04	(89,203)								89,203				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	12/18/2023	12/20/2023	Maturity	17,328	6,723,309	388.01	(149,666)								149,666				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	12/21/2023	12/26/2023	Maturity	9,748	3,773,942	387.15	(87,099)								87,099				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	12/22/2023	12/27/2023	Maturity	12,388	4,790,509	386.7	(112,506)								112,506				03
DEC 23 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2021	12/26/2023	12/28/2023	Maturity	14,640	5,650,612	385.97	(137,140)								137,140				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2022	01/04/2023	01/06/2023	Maturity			430.86	(151)								151				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2022	01/04/2023	01/06/2023	Maturity			431.48	(56)								56				03
JAN 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/07/2022	01/04/2023	01/06/2023	Maturity			171.32	(37)								37				03
JAN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2022	01/11/2023	01/13/2023	Maturity			325.99	(240)								240				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2022	01/06/2023	01/10/2023	Maturity			425.62	(252)								252				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2022	01/06/2023	01/10/2023	Maturity			426.23	(247)								247				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2022	01/06/2023	01/10/2023	Maturity			427.15	(257)								257				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2022	01/09/2023	01/11/2023	Maturity			426.69	(572)								572				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2022	01/10/2023	01/12/2023	Maturity			427.88	(297)								297				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2022	01/11/2023	01/13/2023	Maturity			431.25	(103)								103				03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	01/20/2022	01/13/2023	01/18/2023	Maturity			4,942.62	(35,024)								35,024				03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	01/20/2022	01/13/2023	01/18/2023	Maturity			5,012.56	(72,631)								72,631				03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	01/20/2022	01/13/2023	01/18/2023	Maturity			5,012.56	(4,048)								4,048				03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	01/20/2022	01/13/2023	01/18/2023	Maturity			5,047.54	(1,331)								1,331				03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	01/20/2022	01/13/2023	01/18/2023	Maturity			5,105.82	(2,106)								2,106				03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	01/20/2022	01/13/2023	01/18/2023	Maturity			5,129.14	(2,714)								2,714				03
JAN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	01/20/2022	01/13/2023	01/18/2023	Maturity			5,245.71	(594)								594				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/20/2022	01/18/2023	01/20/2023	Maturity			220.09	(89)								89				03
JAN 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	01/20/2022	01/18/2023	01/20/2023	Maturity			398.11	(2)								2				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/25/2022	01/23/2023	01/25/2023	Maturity			424.2	(719)								719				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/25/2022	01/24/2023	01/26/2023	Maturity			421.82	(916)								916				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/25/2022	01/13/2023	01/18/2023	Maturity			425.78	(205)								205				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/25/2022	01/13/2023	01/18/2023	Maturity			428.18	(184)								184				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/25/2022	01/13/2023	01/18/2023	Maturity			429.59	(219)								219				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/25/2022	01/13/2023	01/18/2023	Maturity			426.93	(255)								255				03

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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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/25/2022	01/17/2023	01/19/2023	Maturity			426.6	(402)								402				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/25/2022	01/18/2023	01/20/2023	Maturity			429.5	(96)								96				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/25/2022	01/19/2023	01/23/2023	Maturity			426.75	(137)								137				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/25/2022	01/20/2023	01/24/2023	Maturity			422	(821)								821				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/25/2022	01/20/2023	01/24/2023	Maturity			425.35	(863)								863				03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/25/2022	01/05/2023	01/09/2023	Maturity			5,058.17	(359)								359				03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/25/2022	01/06/2023	01/10/2023	Maturity			4,893.69	(1,396)								1,396				03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/25/2022	01/10/2023	01/12/2023	Maturity			4,892.92	(1,997)								1,997				03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/25/2022	01/13/2023	01/18/2023	Maturity			4,893.92	(6,584)								6,584				03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/25/2022	01/18/2023	01/20/2023	Maturity			4,866.78	(3,919)								3,919				03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/25/2022	01/20/2023	01/24/2023	Maturity			4,691.56	(4,866)								4,866				03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/25/2022	01/20/2023	01/24/2023	Maturity			4,625.74	(7,085)								7,085				03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/25/2022	01/24/2023	01/26/2023	Maturity			4,605.93	(15,228)								15,228				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/03/2022	01/30/2023	02/01/2023	Maturity			423.53	(1,851)								1,851				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/03/2022	01/31/2023	02/02/2023	Maturity			425.4	(2,680)								2,680				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/03/2022	02/01/2023	02/03/2023	Maturity			428.11	(475)								475				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/03/2022	02/02/2023	02/06/2023	Maturity			430.24	(170)								170				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/03/2022	01/25/2023	01/27/2023	Maturity			426.56	(310)								310				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/03/2022	01/26/2023	01/30/2023	Maturity			425.32	(237)								237				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/03/2022	01/27/2023	01/31/2023	Maturity			420.63	(1,423)								1,423				03
JAN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/03/2022	01/27/2023	01/31/2023	Maturity			423.3	(3,376)								3,376				03
JAN 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/03/2022	01/06/2023	01/10/2023	Maturity			736.91													03
JAN 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/03/2022	01/23/2023	01/25/2023	Maturity			726.9													03
FEB 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/03/2022	02/01/2023	02/03/2023	Maturity			697.89													03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	02/14/2023	02/16/2023	Maturity			418.04	(2,610)								2,610				03
JAN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	01/18/2023	01/20/2023	Maturity			325.47	(566)								566				03
JAN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	01/25/2023	01/27/2023	Maturity			324.32	(708)								708				03
JAN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	01/30/2023	02/01/2023	Maturity			324.5	(1,247)								1,247				03
FEB 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	02/03/2023	02/07/2023	Maturity			325.04	(924)								924				03
FEB 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	02/10/2023	02/14/2023	Maturity			326.71	(859)								859				03

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	02/03/2023	02/07/2023	Maturity			419.95	(1,655)								1,655				03
FEB 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	02/14/2023	02/16/2023	Maturity			326.88	(873)								873				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	02/03/2023	02/07/2023	Maturity			419.4	(1,981)								1,981				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	02/03/2023	02/07/2023	Maturity			421.92	(1,491)								1,491				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	02/06/2023	02/08/2023	Maturity			421.9	(1,721)								1,721				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	02/07/2023	02/09/2023	Maturity			420.41	(2,140)								2,140				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	02/09/2023	02/13/2023	Maturity			425.52	(829)								829				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	02/10/2023	02/14/2023	Maturity			417.64	(2,626)								2,626				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	02/10/2023	02/14/2023	Maturity			419.96	(3,852)								3,852				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/15/2022	02/13/2023	02/15/2023	Maturity			418.73	(2,705)								2,705				03
FEB 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/22/2022	02/15/2023	02/17/2023	Maturity			4,739.33	(150,475)								150,475				03
FEB 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/22/2022	02/15/2023	02/17/2023	Maturity			4,806.4	(224,423)								224,423				03
FEB 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/22/2022	02/15/2023	02/17/2023	Maturity			4,839.93	(9,340)								9,340				03
FEB 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/22/2022	02/15/2023	02/17/2023	Maturity			4,895.82	(11,278)								11,278				03
FEB 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/22/2022	02/15/2023	02/17/2023	Maturity			4,918.18	(13,119)								13,119				03
FEB 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	02/22/2022	02/15/2023	02/17/2023	Maturity			5,029.95	(3,568)								3,568				03
FEB 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/24/2022	02/23/2023	02/27/2023	Maturity			212.61	(675)								675				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/24/2022	02/15/2023	02/17/2023	Maturity			422.85	(641)								641				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/24/2022	02/16/2023	02/21/2023	Maturity			424.15	(310)								310				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/24/2022	02/17/2023	02/22/2023	Maturity			415.97	(2,677)								2,677				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/24/2022	02/17/2023	02/22/2023	Maturity			420.13	(3,806)								3,806				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/24/2022	02/21/2023	02/23/2023	Maturity			420.92	(2,096)								2,096				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/24/2022	02/22/2023	02/24/2023	Maturity			422.43	(869)								869				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/24/2022	02/23/2023	02/27/2023	Maturity			420.9	(782)								782				03
FEB 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	02/24/2022	02/22/2023	02/24/2023	Maturity			379.37													03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/03/2022	01/27/2023	01/31/2023	Maturity			4,607.41	(14,267)								14,267				03
JAN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/03/2022	01/27/2023	01/31/2023	Maturity			4,690.46	(14,753)								14,753				03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/03/2022	02/02/2023	02/06/2023	Maturity			4,748.89	(12,387)								12,387				03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/03/2022	02/03/2023	02/07/2023	Maturity			4,701.66	(18,479)								18,479				03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/03/2022	02/08/2023	02/10/2023	Maturity			4,747.45	(19,403)								19,403				03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/03/2022	02/10/2023	02/14/2023	Maturity			4,716.52	(12,721)								12,721				03

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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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	03/03/2022	02/15/2023	02/17/2023	Maturity		4,662.15	(22,498)								22,498				03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	03/03/2022	02/17/2023	02/22/2023	Maturity		4,599.77	(62,913)								62,913				03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	03/03/2022	02/22/2023	02/24/2023	Maturity		4,561.38	(32,542)								32,542				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/03/2022	02/24/2023	02/28/2023	Maturity		414.66	(6,464)								6,464				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/03/2022	02/24/2023	02/28/2023	Maturity		418.24	(4,801)								4,801				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/03/2022	02/24/2023	02/28/2023	Maturity		419.65	(5,010)								5,010				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/03/2022	02/27/2023	03/01/2023	Maturity		419.25	(8,116)								8,116				03
FEB 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/03/2022	02/28/2023	03/02/2023	Maturity		421.73	(6,564)								6,564				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/03/2022	03/01/2023	03/03/2023	Maturity		430.98	(746)								746				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/03/2022	03/02/2023	03/06/2023	Maturity		422.77	(4,837)								4,837				03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	03/03/2022	02/24/2023	02/28/2023	Maturity		4,609.85	(41,543)								41,543				03
FEB 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	03/03/2022	02/27/2023	03/01/2023	Maturity		4,631.62	(58,855)								58,855				03
MAR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMIUSFPUBMPRO8KSP83	03/03/2022	03/02/2023	03/06/2023	Maturity		4,583.39	(46,094)								46,094				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/11/2022	03/03/2023	03/07/2023	Maturity		418.65	(2,679)								2,679				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/11/2022	03/03/2023	03/07/2023	Maturity		424.21	(1,753)								1,753				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/11/2022	03/03/2023	03/07/2023	Maturity		429.18	(1,113)								1,113				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/11/2022	03/06/2023	03/08/2023	Maturity		424.4	(2,102)								2,102				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/11/2022	03/07/2023	03/09/2023	Maturity		433.97	(336)								336				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/11/2022	03/08/2023	03/10/2023	Maturity		434.29	(319)								319				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/11/2022	03/09/2023	03/13/2023	Maturity		423.9	(2,552)								2,552				03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/11/2022	03/10/2023	03/14/2023	Maturity		421.53	(1,853)								1,853				03
FEB 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/11/2022	02/17/2023	02/22/2023	Maturity		327.83	(2,587)								2,587				03
FEB 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/11/2022	02/23/2023	02/27/2023	Maturity		328.93	(3,085)								3,085				03
FEB 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/11/2022	02/24/2023	02/28/2023	Maturity		329.38	(2,348)								2,348				03
FEB 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/11/2022	02/28/2023	03/02/2023	Maturity		328.98	(2,498)								2,498				03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/11/2022	03/02/2023	03/06/2023	Maturity		329.1	(3,276)								3,276				03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/11/2022	03/07/2023	03/09/2023	Maturity		329.06	(2,840)								2,840				03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/11/2022	03/09/2023	03/13/2023	Maturity		328.94	(2,934)								2,934				03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6QLXDRUGGFU57RNE97	03/11/2022	03/10/2023	03/14/2023	Maturity		329.03	(1,114)								1,114				03
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPPFMYMCUFXT09	03/17/2022	03/15/2023	03/17/2023	Maturity		4,518.2	(395,222)								395,222				03

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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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	03/17/2022	03/15/2023	03/17/2023	Maturity .....	.....	.....	4,582.13	 (812,122	.....	.....	.....	.....	.....	.....	.....	812,122	.....	.....	.....	03
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	03/17/2022	03/15/2023	03/17/2023	Maturity .....	.....	.....	4,571.48	 (16,879	.....	.....	.....	.....	.....	.....	.....	16,879	.....	.....	.....	03
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	03/17/2022	03/15/2023	03/17/2023	Maturity .....	.....	.....	4,731.32	 (14,900	.....	.....	.....	.....	.....	.....	.....	14,900	.....	.....	.....	03
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	03/17/2022	03/15/2023	03/17/2023	Maturity .....	.....	.....	4,646.07	 (61,583	.....	.....	.....	.....	.....	.....	.....	61,583	.....	.....	.....	03
MAR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	03/17/2022	03/15/2023	03/17/2023	Maturity .....	.....	.....	4,518.2	 (46,895	.....	.....	.....	.....	.....	.....	.....	46,895	.....	.....	.....	03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/21/2023	03/23/2023	Maturity .....	.....	.....	433.88	 (553	.....	.....	.....	.....	.....	.....	.....	553	.....	.....	.....	03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/22/2023	03/24/2023	Maturity .....	.....	.....	435.32	 (455	.....	.....	.....	.....	.....	.....	.....	455	.....	.....	.....	03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/10/2023	03/14/2023	Maturity .....	.....	.....	427.11	 (4,828	.....	.....	.....	.....	.....	.....	.....	4,828	.....	.....	.....	03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/13/2023	03/15/2023	Maturity .....	.....	.....	426.13	 (3,216	.....	.....	.....	.....	.....	.....	.....	3,216	.....	.....	.....	03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/14/2023	03/16/2023	Maturity .....	.....	.....	434.55	 (286	.....	.....	.....	.....	.....	.....	.....	286	.....	.....	.....	03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/15/2023	03/17/2023	Maturity .....	.....	.....	434.31	 (358	.....	.....	.....	.....	.....	.....	.....	358	.....	.....	.....	03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/16/2023	03/20/2023	Maturity .....	.....	.....	416.91	 (7,007	.....	.....	.....	.....	.....	.....	.....	7,007	.....	.....	.....	03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/17/2023	03/21/2023	Maturity .....	.....	.....	415.21	 (4,089	.....	.....	.....	.....	.....	.....	.....	4,089	.....	.....	.....	03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/17/2023	03/21/2023	Maturity .....	.....	.....	425.08	 (1,947	.....	.....	.....	.....	.....	.....	.....	1,947	.....	.....	.....	03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/17/2023	03/21/2023	Maturity .....	.....	.....	431.51	 (1,044	.....	.....	.....	.....	.....	.....	.....	1,044	.....	.....	.....	03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/20/2023	03/22/2023	Maturity .....	.....	.....	427.88	 (1,257	.....	.....	.....	.....	.....	.....	.....	1,257	.....	.....	.....	03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/14/2023	03/16/2023	Maturity .....	.....	.....	329.14	 (3,785	.....	.....	.....	.....	.....	.....	.....	3,785	.....	.....	.....	03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/16/2023	03/20/2023	Maturity .....	.....	.....	329.09	 (3,689	.....	.....	.....	.....	.....	.....	.....	3,689	.....	.....	.....	03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/20/2023	03/22/2023	Maturity .....	.....	.....	329.12	 (3,890	.....	.....	.....	.....	.....	.....	.....	3,890	.....	.....	.....	03
MAR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/23/2022	03/22/2023	03/24/2023	Maturity .....	.....	.....	336.52	 (2,370	.....	.....	.....	.....	.....	.....	.....	2,370	.....	.....	.....	03
FEB 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	03/25/2022	02/22/2023	02/24/2023	Maturity .....	.....	.....	715.92	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03
MAR 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	03/25/2022	03/10/2023	03/14/2023	Maturity .....	.....	.....	699.53	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03
MAR 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	03/25/2022	03/23/2023	03/27/2023	Maturity .....	.....	.....	699.21	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03
MAR 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/28/2022	03/21/2023	03/23/2023	Maturity .....	.....	.....	211.8	 (695	.....	.....	.....	.....	.....	.....	.....	695	.....	.....	.....	03
MAR 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse Internationl	03/28/2022	03/24/2023	03/28/2023	Maturity .....	.....	.....	377.82	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	03/31/2023	04/04/2023	Maturity .....	.....	.....	422.77	 (1,024	.....	.....	.....	.....	.....	.....	.....	1,024	.....	.....	.....	03
MAR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	03/31/2023	04/04/2023	Maturity .....	.....	.....	423.12	 (1,707	.....	.....	.....	.....	.....	.....	.....	1,707	.....	.....	.....	03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	04/03/2023	04/05/2023	Maturity .....	.....	.....	422.23	 (1,149	.....	.....	.....	.....	.....	.....	.....	1,149	.....	.....	.....	03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	04/04/2023	04/06/2023	Maturity .....	.....	.....	425.83	 (996	.....	.....	.....	.....	.....	.....	.....	996	.....	.....	.....	03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	04/05/2023	04/10/2023	Maturity			424.5	 (1,132								1,132				03

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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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	03/23/2023	03/27/2023	Maturity			420.07	(1,889)								1,889				03
MAR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	03/24/2023	03/28/2023	Maturity			409.94	(3,486)								3,486				03
MAR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	03/24/2023	03/28/2023	Maturity			419.37	(1,078)								1,078				03
MAR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	03/24/2023	03/28/2023	Maturity			423.41	(1,567)								1,567				03
MAR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	03/27/2023	03/29/2023	Maturity			423.68	(2,242)								2,242				03
MAR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	03/28/2023	03/30/2023	Maturity			423.64	(1,270)								1,270				03
MAR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	03/29/2023	03/31/2023	Maturity			421.51	(1,262)								1,262				03
MAR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	03/30/2023	04/03/2023	Maturity			407.52	(4,292)								4,292				03
MAR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/06/2022	03/31/2023	04/04/2023	Maturity			410.8	(1,297)								1,297				03
MAR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/06/2022	03/30/2023	04/03/2023	Maturity			4,888.76	(46,096)								46,096				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/06/2022	04/03/2023	04/05/2023	Maturity			4,796.46	(72,997)								72,997				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/06/2022	04/05/2023	04/10/2023	Maturity			4,815.98	(54,707)								54,707				03
MAR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/06/2022	03/03/2023	03/07/2023	Maturity			4,544.63	(85,150)								85,150				03
MAR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/06/2022	03/08/2023	03/10/2023	Maturity			4,490.55	(82,704)								82,704				03
MAR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/06/2022	03/10/2023	03/14/2023	Maturity			4,443.03	(118,140)								118,140				03
MAR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/06/2022	03/16/2023	03/20/2023	Maturity			4,513.56	(77,858)								77,858				03
MAR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/06/2022	03/17/2023	03/21/2023	Maturity			4,650.99	(74,601)								74,601				03
MAR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/06/2022	03/21/2023	03/23/2023	Maturity			4,704.88	(68,714)								68,714				03
MAR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/06/2022	03/23/2023	03/27/2023	Maturity			4,724.16	(57,628)								57,628				03
MAR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/06/2022	03/24/2023	03/28/2023	Maturity			4,784.26	(55,416)								55,416				03
MAR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/06/2022	03/28/2023	03/30/2023	Maturity			4,823.61	(63,598)								63,598				03
MAR 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/05/2022	02/23/2023	02/27/2023	Maturity			172.61	(232)								232				03
MAR 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/05/2022	03/31/2023	04/04/2023	Maturity			169.3	(1,325)								1,325				03
APR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2022	04/06/2023	04/11/2023	Maturity			415.8	(3,856)								3,856				03
APR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2022	04/06/2023	04/11/2023	Maturity			408.96	(3,984)								3,984				03
APR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2022	04/06/2023	04/11/2023	Maturity			420.87	(922)								922				03
APR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2022	04/06/2023	04/11/2023	Maturity			421.82	(1,845)								1,845				03
APR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2022	04/10/2023	04/12/2023	Maturity			422.27	(1,476)								1,476				03
APR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2022	04/11/2023	04/13/2023	Maturity			421.23	(1,582)								1,582				03
MAR 23 JPMorgan MOZA1C Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2022	03/24/2023	03/28/2023	Maturity			337.87	(1,138)								1,138				03

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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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAR 23 JPMorgan MOZA1C Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2022	03/27/2023	03/29/2023	Maturity			337.15	(1,354)								1,354				03
MAR 23 JPMorgan MOZA1C Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2022	03/30/2023	04/03/2023	Maturity			337.56	(1,601)								1,601				03
APR 23 JPMorgan MOZA1C Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2022	04/03/2023	04/05/2023	Maturity			336.36	(1,387)								1,387				03
APR 23 JPMorgan MOZA1C Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2022	04/05/2023	04/10/2023	Maturity			336.98	(1,659)								1,659				03
APR 23 JPMorgan MOZA1C Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2022	04/10/2023	04/12/2023	Maturity			336.13	(1,729)								1,729				03
APR 23 JPMorgan MOZA1C Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/12/2022	04/11/2023	04/13/2023	Maturity			335.23	(1,488)								1,488				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	04/21/2022	04/14/2023	04/18/2023	Maturity			4,656.15	(549,083)								549,083				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	04/21/2022	04/14/2023	04/18/2023	Maturity			4,656.15	(62,755)								62,755				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	04/21/2022	04/14/2023	04/18/2023	Maturity			4,711.05	(40,191)								40,191				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	04/21/2022	04/14/2023	04/18/2023	Maturity			4,722.03	(753,364)								753,364				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	04/21/2022	04/14/2023	04/18/2023	Maturity			4,765.96	(15,654)								15,654				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	04/21/2022	04/14/2023	04/18/2023	Maturity			4,787.92	(104,556)								104,556				03
APR 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	04/21/2022	04/14/2023	04/18/2023	Maturity			4,875.77	(15,796)								15,796				03
APR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/22/2022	04/12/2023	04/14/2023	Maturity			421.24	(1,031)								1,031				03
APR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/22/2022	04/13/2023	04/17/2023	Maturity			417.89	(1,520)								1,520				03
APR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/22/2022	04/14/2023	04/18/2023	Maturity			412.46	(1,188)								1,188				03
APR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/22/2022	04/14/2023	04/18/2023	Maturity			422.35	(1,990)								1,990				03
APR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/22/2022	04/17/2023	04/19/2023	Maturity			420.88	(1,626)								1,626				03
APR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/22/2022	04/18/2023	04/20/2023	Maturity			422.86	(562)								562				03
APR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/22/2022	04/19/2023	04/21/2023	Maturity			420.7	(804)								804				03
APR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/22/2022	04/20/2023	04/24/2023	Maturity			417	(1,485)								1,485				03
APR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/22/2022	04/21/2023	04/25/2023	Maturity			406.57	(2,051)								2,051				03
MAR 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	04/22/2022	03/28/2023	03/30/2023	Maturity			703.09													03
APR 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	04/22/2022	04/06/2023	04/10/2023	Maturity			700.83													03
APR 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	04/22/2022	04/21/2023	04/25/2023	Maturity			696.77													03
APR 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	04/27/2022	04/21/2023	04/25/2023	Maturity			375.29	(1,934)								1,934				03
APR 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/27/2022	04/21/2023	04/25/2023	Maturity			207.37	(1,368)								1,368				03
APR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/28/2022	04/21/2023	04/25/2023	Maturity			416.74	(3,259)								3,259				03
APR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/28/2022	04/24/2023	04/26/2023	Maturity			417	(2,118)								2,118				03
APR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/28/2022	04/25/2023	04/27/2023	Maturity			417.6	(1,655)								1,655				03
APR 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/28/2022	04/26/2023	04/28/2023	Maturity			416.95	(2,607)								2,607				03

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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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/28/2022	04/27/2023	05/01/2023	Maturity			413.91	(2,176)								2,176				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	05/03/2023	05/05/2023	Maturity			417.55	(1,324)								1,324				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	05/04/2023	05/08/2023	Maturity			417.28	(1,083)								1,083				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	05/05/2023	05/09/2023	Maturity			407.71	(1,433)								1,433				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	04/13/2023	04/17/2023	Maturity			336.52	(769)								769				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	04/17/2023	04/19/2023	Maturity			337.83	(607)								607				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	04/19/2023	04/21/2023	Maturity			336.96	(839)								839				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	04/21/2023	04/25/2023	Maturity			337.36	(1,431)								1,431				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	04/24/2023	04/26/2023	Maturity			335.45	(1,010)								1,010				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	04/26/2023	04/28/2023	Maturity			333.6	(1,892)								1,892				03
APR 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	04/27/2023	05/01/2023	Maturity			333.64	(1,300)								1,300				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	05/01/2023	05/03/2023	Maturity			333.22	(1,767)								1,767				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	05/05/2023	05/09/2023	Maturity			331.86	(2,529)								2,529				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	04/28/2023	05/02/2023	Maturity			407.9	(1,277)								1,277				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	04/28/2023	05/02/2023	Maturity			417.75	(1,146)								1,146				03
APR 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	04/28/2023	05/02/2023	Maturity			416.46	(1,798)								1,798				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	05/01/2023	05/03/2023	Maturity			417.01	(1,869)								1,869				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/06/2022	05/02/2023	05/04/2023	Maturity			418.22	(1,459)								1,459				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	04/27/2023	05/01/2023	Maturity			4,405.15	(58,239)								58,239				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	04/28/2023	05/02/2023	Maturity			4,412.32	(55,604)								55,604				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	05/02/2023	05/04/2023	Maturity			4,373.29	(73,306)								73,306				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	05/04/2023	05/08/2023	Maturity			4,513.47	(28,185)								28,185				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	05/05/2023	05/09/2023	Maturity			4,342.39	(77,979)								77,979				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	05/09/2023	05/11/2023	Maturity			4,332.08	(77,405)								77,405				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	05/11/2023	05/15/2023	Maturity			4,178.06	(99,278)								99,278				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	04/06/2023	04/10/2023	Maturity			4,722.3	(22,604)								22,604				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	04/11/2023	04/13/2023	Maturity			4,715.19	(23,182)								23,182				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	04/13/2023	04/17/2023	Maturity			4,657.55	(25,969)								25,969				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	04/14/2023	04/18/2023	Maturity			4,622.33	(21,376)								21,376				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/12/2022	04/18/2023	04/20/2023	Maturity			4,633.73	(29,700)								29,700				03

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	04/21/2023	04/25/2023	Maturity			4,675.03	(22,354)								22,354				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	04/21/2023	04/25/2023	Maturity			4,495.69	(46,082)								46,082				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	04/24/2023	04/26/2023	Maturity			4,503.96	(38,947)								38,947				03
APR 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	05/12/2022	04/25/2023	04/27/2023	Maturity			4,539.37	(50,737)								50,737				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	05/12/2022	05/05/2023	05/09/2023	Maturity			416.42	(1,224)								1,224				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	05/12/2022	05/05/2023	05/09/2023	Maturity			415.53	(1,417)								1,417				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	05/12/2022	05/08/2023	05/10/2023	Maturity			416.19	(1,954)								1,954				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	05/12/2022	05/09/2023	05/11/2023	Maturity			414.14	(1,786)								1,786				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	05/12/2022	05/10/2023	05/12/2023	Maturity			414.15	(2,227)								2,227				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	05/12/2022	05/11/2023	05/15/2023	Maturity			414.35	(1,493)								1,493				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JFFGFNF3BB653	05/18/2022	05/15/2023	05/17/2023	Maturity			4,265.32	(469,648)								469,648				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JFFGFNF3BB653	05/18/2022	05/15/2023	05/17/2023	Maturity			4,265.32	(74,260)								74,260				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JFFGFNF3BB653	05/18/2022	05/15/2023	05/17/2023	Maturity			4,315.62	(52,014)								52,014				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JFFGFNF3BB653	05/18/2022	05/15/2023	05/17/2023	Maturity			4,325.68	(919,590)								919,590				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JFFGFNF3BB653	05/18/2022	05/15/2023	05/17/2023	Maturity			4,365.92	(17,171)								17,171				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JFFGFNF3BB653	05/18/2022	05/15/2023	05/17/2023	Maturity			4,386.04	(88,208)								88,208				03
MAY 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JFFGFNF3BB653	05/18/2022	05/15/2023	05/17/2023	Maturity			4,466.52	(15,675)								15,675				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	05/24/2022	05/12/2023	05/16/2023	Maturity			396.68	(7,759)								7,759				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	05/24/2022	05/18/2023	05/22/2023	Maturity			407.26	(956)								956				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	05/24/2022	05/12/2023	05/16/2023	Maturity			410.34	(873)								873				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	05/24/2022	05/18/2023	05/22/2023	Maturity			417.04	(615)								615				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	05/24/2022	05/12/2023	05/16/2023	Maturity			417.1	(2,428)								2,428				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	05/24/2022	05/19/2023	05/23/2023	Maturity			397.73	(10,451)								10,451				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	05/24/2022	05/15/2023	05/17/2023	Maturity			397.28	(2,858)								2,858				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	05/24/2022	05/19/2023	05/23/2023	Maturity			410.91	(1,287)								1,287				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	05/24/2022	05/15/2023	05/17/2023	Maturity			415.84	(1,403)								1,403				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	05/24/2022	05/19/2023	05/23/2023	Maturity			417.46	(2,846)								2,846				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	05/24/2022	05/16/2023	05/18/2023	Maturity			412.88	(614)								614				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	05/24/2022	05/22/2023	05/24/2023	Maturity			398.43	(2,621)								2,621				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	05/24/2022	05/16/2023	05/18/2023	Maturity			417.53	(1,703)								1,703				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	05/24/2022	05/22/2023	05/24/2023	Maturity			411.18	(1,246)								1,246				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/17/2023	05/19/2023	Maturity			410.1	(709)								709				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/22/2023	05/24/2023	Maturity			417.24	(1,623)								1,623				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/17/2023	05/19/2023	Maturity			417.08	(1,537)								1,537				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/23/2023	05/25/2023	Maturity			412.03	(707)								707				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/23/2023	05/25/2023	Maturity			418.22	(1,272)								1,272				03
APR 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/24/2022	04/26/2023	04/28/2023	Maturity			680.55													03
MAY 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/24/2022	05/05/2023	05/09/2023	Maturity			679.63													03
MAY 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/24/2022	05/23/2023	05/25/2023	Maturity			674.55													03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/25/2022	05/24/2023	05/26/2023	Maturity			214.86	(314)								314				03
MAY 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	05/25/2022	05/16/2023	05/18/2023	Maturity			384.43													03
MAY 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	05/25/2022	05/24/2023	05/26/2023	Maturity			383.8													03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	06/01/2023	06/05/2023	Maturity			331.5	(4,011)								4,011				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	06/06/2023	06/08/2023	Maturity			331.97	(2,770)								2,770				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/09/2023	05/11/2023	Maturity			331.72	(2,908)								2,908				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/11/2023	05/15/2023	Maturity			330.34	(2,379)								2,379				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/15/2023	05/17/2023	Maturity			330.66	(4,083)								4,083				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/17/2023	05/19/2023	Maturity			331.45	(3,001)								3,001				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/18/2023	05/22/2023	Maturity			331.07	(2,261)								2,261				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/22/2023	05/24/2023	Maturity			332.5	(3,282)								3,282				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/24/2023	05/26/2023	Maturity			331.52	(2,307)								2,307				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/26/2023	05/31/2023	Maturity			331.41	(3,030)								3,030				03
MAY 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/30/2023	06/01/2023	Maturity			333.2	(1,786)								1,786				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/31/2023	06/02/2023	Maturity			409.79	(1,115)								1,115				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/31/2023	06/02/2023	Maturity			417.88	(1,608)								1,608				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	06/01/2023	06/05/2023	Maturity			405.78	(1,262)								1,262				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	06/01/2023	06/05/2023	Maturity			419.33	(1,238)								1,238				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	06/02/2023	06/06/2023	Maturity			398.72	(5,205)								5,205				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	06/02/2023	06/06/2023	Maturity			412.91	(733)								733				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	06/02/2023	06/06/2023	Maturity			418.79	(3,214)								3,214				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	06/05/2023	06/07/2023	Maturity			402.8	(1,896)								1,896				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/24/2023	05/26/2023	Maturity			412.26	(692)								692				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	06/05/2023	06/07/2023	Maturity			418.77	(1,988)								1,988				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/24/2023	05/26/2023	Maturity			418.65	(2,686)								2,686				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	06/06/2023	06/08/2023	Maturity			414.49	(706)								706				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/25/2023	05/30/2023	Maturity			413.87	(592)								592				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	06/06/2023	06/08/2023	Maturity			420.99	(1,276)								1,276				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/25/2023	05/30/2023	Maturity			421.08	(685)								685				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/26/2023	05/31/2023	Maturity			399.29	(4,658)								4,658				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/26/2023	05/31/2023	Maturity			401.71	(8,080)								8,080				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/26/2023	05/31/2023	Maturity			420.34	(4,178)								4,178				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/30/2023	06/01/2023	Maturity			414.73	(970)								970				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/07/2022	05/30/2023	06/01/2023	Maturity			420.86	(1,033)								1,033				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2022	06/13/2023	06/15/2023	Maturity			403.24	(416)								416				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2022	06/13/2023	06/15/2023	Maturity			409.15	(1,058)								1,058				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2022	06/07/2023	06/09/2023	Maturity			412.95	(98)								98				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2022	06/07/2023	06/09/2023	Maturity			419.46	(225)								225				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2022	06/08/2023	06/12/2023	Maturity			405.44	(272)								272				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2022	06/08/2023	06/12/2023	Maturity			417.99	(125)								125				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2022	06/09/2023	06/13/2023	Maturity			397.45	(5,561)								5,561				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2022	06/09/2023	06/13/2023	Maturity			413.63	(725)								725				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2022	06/09/2023	06/13/2023	Maturity			421.76	(49)								49				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2022	06/12/2023	06/14/2023	Maturity			407.11	(259)								259				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2022	06/12/2023	06/14/2023	Maturity			414.25	(330)								330				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	06/14/2022	05/26/2023	05/31/2023	Maturity			4,364.59	(41,697)								41,697				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	06/14/2022	05/31/2023	06/02/2023	Maturity			4,366.34	(51,901)								51,901				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	06/14/2022	06/02/2023	06/06/2023	Maturity			4,314.59	(48,990)								48,990				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	06/14/2022	06/05/2023	06/07/2023	Maturity			4,294.11	(54,370)								54,370				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	06/14/2022	06/06/2023	06/08/2023	Maturity			4,368.79	(43,408)								43,408				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	06/14/2022	06/08/2023	06/12/2023	Maturity			4,371.45	(41,107)								41,107				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	06/14/2022	06/09/2023	06/13/2023	Exercise			4,091.94	(82,703)				(191,430)				82,703				03

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JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	06/14/2022	06/12/2023	06/14/2023	Exercise		4,132.63	(69,484)			(172,044)					69,484				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	06/14/2022	06/13/2023	06/15/2023	Exercise		3,941.75	(121,205)			(449,013)					121,205				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	06/14/2022	05/12/2023	05/16/2023	Maturity		4,192.05	(43,958)								43,958				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	06/14/2022	05/15/2023	05/17/2023	Maturity		4,239.87	(36,448)								36,448				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	06/14/2022	05/16/2023	05/18/2023	Maturity		4,236.72	(53,192)								53,192				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	06/14/2022	05/17/2023	05/19/2023	Maturity		4,309.8	(36,439)								36,439				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	06/14/2022	05/19/2023	05/23/2023	Exercise		4,102.22	(112,337)			(131,702)					112,337				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	06/14/2022	05/22/2023	05/24/2023	Exercise		4,109.52	(80,816)			(87,410)					80,816				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	06/14/2022	05/23/2023	05/25/2023	Maturity		4,182.61	(50,009)								50,009				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	06/14/2022	05/24/2023	05/26/2023	Maturity		4,149.7	(42,419)								42,419				03
MAY 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	06/14/2022	05/26/2023	05/31/2023	Maturity		4,235.19	(50,971)								50,971				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	06/21/2022	06/15/2023	06/20/2023	Exercise		4,017.39	(966,729)			(4,988,616)					966,729				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	06/21/2022	06/15/2023	06/20/2023	Exercise		4,017.39	(99,501)			(513,454)					99,501				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	06/21/2022	06/15/2023	06/20/2023	Exercise		4,064.76	(63,563)			(318,830)					63,563				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	06/21/2022	06/15/2023	06/20/2023	Exercise		4,074.24	(1,271,416)			(6,330,502)					1,271,416				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	06/21/2022	06/15/2023	06/20/2023	Exercise		4,112.14	(13,652)			(65,538)					13,652				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	06/21/2022	06/15/2023	06/20/2023	Exercise		4,131.09	(128,376)			(602,254)					128,376				03
JUN 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	06/21/2022	06/15/2023	06/20/2023	Exercise		4,206.89	(20,715)			(84,707)					20,715				03
JUN 23 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	06/22/2022	06/06/2023	06/08/2023	Maturity		214.58	(43)								43				03
JUN 23 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	06/22/2022	06/21/2023	06/23/2023	Maturity		211.01	(136)								136				03
JUN 23 ABGAVL Index Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	06/22/2022	06/02/2023	06/06/2023	Maturity		388.82													03
JUN 23 ABGAVL Index Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	06/22/2022	06/21/2023	06/23/2023	Maturity		378.95													03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	06/23/2022	06/20/2023	06/22/2023	Maturity		398	(876)								876				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	06/23/2022	06/20/2023	06/22/2023	Maturity		404.77	(1,738)								1,738				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	06/23/2022	06/21/2023	06/23/2023	Maturity		399.62	(798)								798				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	06/23/2022	06/21/2023	06/23/2023	Maturity		405.26	(1,274)								1,274				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	06/23/2022	06/22/2023	06/26/2023	Maturity		388.95	(2,100)								2,100				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	06/23/2022	06/14/2023	06/16/2023	Maturity		399.24	(794)								794				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	06/23/2022	06/22/2023	06/26/2023	Maturity		397.36	(924)								924				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	06/23/2022	06/22/2023	06/26/2023	Maturity		405.62	(744)								744				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	06/23/2022	06/14/2023	06/16/2023	Maturity		405.88	(1,912)								1,912				03

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JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/23/2022	06/15/2023	06/20/2023	Maturity			388.37	(5,209)								5,209				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/23/2022	06/15/2023	06/20/2023	Maturity			395.2	(1,535)								1,535				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/23/2022	06/15/2023	06/20/2023	Maturity			402.88	(1,465)								1,465				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/23/2022	06/16/2023	06/20/2023	Maturity			387.05	(8,932)								8,932				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/23/2022	06/16/2023	06/20/2023	Maturity			393.95	(3,723)								3,723				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/23/2022	06/16/2023	06/20/2023	Maturity			404.09	(5,237)								5,237				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/23/2022	06/16/2023	06/20/2023	Maturity			408.2	(470)								470				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/23/2022	06/20/2023	06/22/2023	Maturity			326.01	(1,420)								1,420				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/23/2022	06/21/2023	06/23/2023	Maturity			327.49	(1,617)								1,617				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/23/2022	06/22/2023	06/26/2023	Maturity			326.24	(1,859)								1,859				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/23/2022	06/07/2023	06/09/2023	Maturity			333.55	(432)								432				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/23/2022	06/08/2023	06/12/2023	Maturity			333.73	(423)								423				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/23/2022	06/09/2023	06/13/2023	Maturity			331.41	(587)								587				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/23/2022	06/12/2023	06/14/2023	Maturity			333.16	(1,064)								1,064				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/23/2022	06/13/2023	06/15/2023	Maturity			328.6	(1,086)								1,086				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/23/2022	06/14/2023	06/16/2023	Maturity			329.93	(785)								785				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/23/2022	06/15/2023	06/20/2023	Maturity			329.23	(2,161)								2,161				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/23/2022	06/16/2023	06/20/2023	Maturity			324.14	(1,708)								1,708				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/23/2022	06/16/2023	06/20/2023	Maturity			328.95	(1,773)								1,773				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/27/2023	06/29/2023	Maturity			405.5	(2,697)								2,697				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/27/2023	06/29/2023	Maturity			409.28	(295)								295				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/28/2023	06/30/2023	Maturity			399.98	(790)								790				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/28/2023	06/30/2023	Maturity			406.85	(1,617)								1,617				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/29/2023	07/03/2023	Maturity			391.17	(3,937)								3,937				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/29/2023	07/03/2023	Maturity			399.11	(1,220)								1,220				03
MAY 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	05/02/2023	05/04/2023	Maturity			418.75													03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/29/2023	07/03/2023	Maturity			406.35	(1,361)								1,361				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/30/2023	07/05/2023	Maturity			387.61	(4,178)								4,178				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/30/2023	07/05/2023	Maturity			394.69	(3,120)								3,120				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/08/2023	06/12/2023	Maturity			422.86	(2)								2				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/30/2023	07/05/2023	Maturity			401.94	(2,771)								2,771				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/23/2023	06/27/2023	Maturity			388.46	(2,586)								2,586				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/23/2023	06/27/2023	Maturity			391.36	(7,462)								7,462				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/30/2023	07/05/2023	Maturity			409.37	(819)								819				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/23/2023	06/27/2023	Maturity			405.06	(4,010)								4,010				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	07/03/2023	07/06/2023	Maturity			395.92	(1,152)								1,152				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/26/2023	06/28/2023	Maturity			390.59	(2,861)								2,861				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	07/03/2023	07/06/2023	Maturity			405.97	(946)								946				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/26/2023	06/28/2023	Maturity			398.71	(826)								826				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/26/2023	06/28/2023	Maturity			405.64	(1,920)								1,920				03
JUN 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/05/2022	06/27/2023	06/29/2023	Maturity			398.29	(856)								856				03
APR 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/05/2022	04/19/2023	04/21/2023	Maturity			170.55	(13)								13				03
MAY 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/05/2022	05/16/2023	05/18/2023	Maturity			171.95	(11)								11				03
JUN 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/05/2022	06/02/2023	06/06/2023	Maturity			171.04	(22)								22				03
JUN 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/05/2022	06/30/2023	07/05/2023	Maturity			170.91	(22)								22				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/13/2022	06/16/2023	06/21/2023	Exercise			3,848.3	(245,980)				(764,073)				245,980				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/13/2022	06/16/2023	06/21/2023	Exercise			3,945.63	(241,867)				(728,658)				241,867				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/13/2022	06/22/2023	06/26/2023	Exercise			3,958.75	(246,498)				(671,938)				246,498				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/13/2022	06/23/2023	06/27/2023	Exercise			4,098.24	(120,192)				(248,142)				120,192				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/13/2022	06/27/2023	06/29/2023	Exercise			4,123.45	(190,410)				(411,296)				190,410				03
JUN 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/13/2022	06/30/2023	07/05/2023	Exercise			4,016.32	(321,362)				(954,094)				321,362				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/13/2022	07/06/2023	07/10/2023	Exercise			4,098.19	(218,186)				(528,327)				218,186				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/13/2022	07/10/2023	07/12/2023	Exercise			4,110.62	(155,857)				(361,615)				155,857				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	07/13/2022	07/12/2023	07/14/2023	Exercise			4,043.69	(190,785)				(556,004)				190,785				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	06/30/2023	07/05/2023	Maturity			325.27	(2,083)								2,083				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/03/2023	07/06/2023	Maturity			319.19	(2,615)								2,615				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/10/2023	07/12/2023	Maturity			389.59	(3,498)								3,498				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/10/2023	07/12/2023	Maturity			400.09	(1,252)								1,252				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/11/2023	07/13/2023	Maturity			397.4	(1,142)								1,142				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/11/2023	07/13/2023	Maturity			406.64	(1,150)								1,150				03

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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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/05/2023	07/07/2023	Maturity			397.38	(1,033)								1,033				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/12/2023	07/14/2023	Maturity			392.62	(1,599)								1,599				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/12/2023	07/14/2023	Maturity			405.12	(1,048)								1,048				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/13/2023	07/17/2023	Maturity			390.86	(2,324)								2,324				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/13/2023	07/17/2023	Maturity			407.38	(425)								425				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/05/2023	07/07/2023	Maturity			404.97	(1,406)								1,406				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/06/2023	07/10/2023	Maturity			387.55	(5,837)								5,837				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/06/2023	07/10/2023	Maturity			393.08	(1,788)								1,788				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/06/2023	07/10/2023	Maturity			407.19	(473)								473				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/07/2023	07/11/2023	Maturity			384.09	(4,196)								4,196				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/07/2023	07/11/2023	Maturity			392.06	(3,325)								3,325				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/07/2023	07/11/2023	Maturity			399.96	(2,409)								2,409				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/07/2023	07/11/2023	Maturity			407.69	(634)								634				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/05/2023	07/07/2023	Maturity			317.91	(2,609)								2,609				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/07/2023	07/11/2023	Maturity			316.37	(3,458)								3,458				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/07/2023	07/11/2023	Maturity			319.69	(2,814)								2,814				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/10/2023	07/12/2023	Maturity			319.44	(2,340)								2,340				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/10/2023	07/12/2023	Maturity			320.79	(2,429)								2,429				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/11/2023	07/13/2023	Maturity			318.38	(2,285)								2,285				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/12/2023	07/14/2023	Maturity			320.56	(2,090)								2,090				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/12/2023	07/14/2023	Maturity			320.72	(2,593)								2,593				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/13/2023	07/17/2023	Maturity			318.88	(2,680)								2,680				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	07/13/2023	07/17/2023	Maturity			319.59	(2,283)								2,283				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	06/23/2023	06/27/2023	Maturity			321.29	(1,565)								1,565				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	06/23/2023	06/27/2023	Maturity			326.15	(993)								993				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	06/26/2023	06/28/2023	Maturity			324.64	(931)								931				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	06/27/2023	06/29/2023	Maturity			324.29	(1,448)								1,448				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	06/28/2023	06/30/2023	Maturity			325.89	(1,125)								1,125				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	06/29/2023	07/03/2023	Maturity			325.82	(1,371)								1,371				03
JUN 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/14/2022	06/30/2023	07/05/2023	Maturity			317.46	(3,107)								3,107				03

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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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	07/19/2022	07/14/2023	07/18/2023	Exercise		4,094.95	(1,501,296)			(3,790,978)					1,501,296				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	07/19/2022	07/14/2023	07/18/2023	Exercise		4,094.95	(170,680)			(430,989)					170,680				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	07/19/2022	07/14/2023	07/18/2023	Exercise		4,143.24	(60,977)			(147,762)					60,977				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	07/19/2022	07/14/2023	07/18/2023	Exercise		4,152.9	(2,086,738)			(5,006,930)					2,086,738				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	07/19/2022	07/14/2023	07/18/2023	Exercise		4,191.53	(27,858)			(63,808)					27,858				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	07/19/2022	07/14/2023	07/18/2023	Exercise		4,210.84	(251,426)			(559,967)					251,426				03
JUL 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	07/19/2022	07/14/2023	07/18/2023	Exercise		4,288.11	(65,664)			(124,875)					65,664				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	07/26/2022	07/19/2023	07/21/2023	Maturity		407.31	(793)								793				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	07/26/2022	07/20/2023	07/24/2023	Maturity		389.84	(8,570)								8,570				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	07/26/2022	07/20/2023	07/24/2023	Maturity		403.08	(1,036)								1,036				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	07/26/2022	07/21/2023	07/25/2023	Maturity		390.66	(9,563)								9,563				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	07/26/2022	07/14/2023	07/18/2023	Maturity		387.51	(10,236)								10,236				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	07/26/2022	07/21/2023	07/25/2023	Maturity		397.06	(3,483)								3,483				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	07/26/2022	07/21/2023	07/25/2023	Maturity		406.18	(4,006)								4,006				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	07/26/2022	07/24/2023	07/26/2023	Maturity		391.97	(3,612)								3,612				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	07/26/2022	07/14/2023	07/18/2023	Maturity		393.41	(5,260)								5,260				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	07/26/2022	07/24/2023	07/26/2023	Maturity		402.03	(2,253)								2,253				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	07/26/2022	07/14/2023	07/18/2023	Maturity		401.37	(4,623)								4,623				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	07/26/2022	07/25/2023	07/27/2023	Maturity		398.92	(1,830)								1,830				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	07/26/2022	07/17/2023	07/19/2023	Maturity		388.38	(6,266)								6,266				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	07/26/2022	07/25/2023	07/27/2023	Maturity		402.55	(3,173)								3,173				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	07/26/2022	07/17/2023	07/19/2023	Maturity		398.38	(2,078)								2,078				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	07/26/2022	07/25/2023	07/27/2023	Maturity		410.38	(1,493)								1,493				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	07/26/2022	07/18/2023	07/20/2023	Maturity		399.72	(2,835)								2,835				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	07/26/2022	07/18/2023	07/20/2023	Maturity		407.52	(1,380)								1,380				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	07/26/2022	07/19/2023	07/21/2023	Maturity		394.09	(2,482)								2,482				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	07/26/2022	07/19/2023	07/21/2023	Maturity		399.82	(2,339)								2,339				03
JUL 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	07/26/2022	07/21/2023	07/25/2023	Maturity		210.5	(743)								743				03
JUN 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	07/28/2022	06/30/2023	07/05/2023	Maturity		380	(538,819)								538,819				03
JUL 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	07/28/2022	07/27/2023	07/31/2023	Maturity		382.62	(706,009)								706,009				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	08/03/2022	07/27/2023	07/31/2023	Maturity		411.38	(713)								713				03

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/28/2023	08/01/2023	Maturity			392.22	(14,064)								14,064				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/28/2023	08/01/2023	Maturity			398.74	(4,039)								4,039				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/28/2023	08/01/2023	Maturity			405.83	(3,744)								3,744				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/28/2023	08/01/2023	Maturity			413.23	(727)								727				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/27/2023	07/31/2023	Maturity			322.11	(1,132)								1,132				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/27/2023	07/31/2023	Maturity			323.11	(1,253)								1,253				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/28/2023	08/01/2023	Maturity			318.39	(2,038)								2,038				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/28/2023	08/01/2023	Maturity			323.45	(1,445)								1,445				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/31/2023	08/02/2023	Maturity			322.86	(2,396)								2,396				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	08/01/2023	08/03/2023	Maturity			314.29	(3,086)								3,086				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	08/01/2023	08/03/2023	Maturity			319.95	(1,538)								1,538				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	08/02/2023	08/04/2023	Maturity			319.47	(3,840)								3,840				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/14/2023	07/18/2023	Maturity			313.71	(6,032)								6,032				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/17/2023	07/19/2023	Maturity			320.73	(3,306)								3,306				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/18/2023	07/20/2023	Maturity			315.04	(2,669)								2,669				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/19/2023	07/21/2023	Maturity			321.39	(1,501)								1,501				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/20/2023	07/24/2023	Maturity			322.3	(1,212)								1,212				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/21/2023	07/25/2023	Maturity			314.92	(2,748)								2,748				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/24/2023	07/26/2023	Maturity			322.37	(2,011)								2,011				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/25/2023	07/27/2023	Maturity			317.59	(1,754)								1,754				03
JUL 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/26/2023	07/28/2023	Maturity			321.38	(1,215)								1,215				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/31/2023	08/02/2023	Maturity			394.58	(6,487)								6,487				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/31/2023	08/02/2023	Maturity			405.08	(3,298)								3,298				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/31/2023	08/02/2023	Maturity			413.36	(459)								459				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	08/01/2023	08/03/2023	Maturity			403.48	(1,106)								1,106				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	08/01/2023	08/03/2023	Maturity			407.88	(2,952)								2,952				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/26/2023	07/28/2023	Maturity			399.94	(1,530)								1,530				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	08/02/2023	08/04/2023	Maturity			402.72	(1,296)								1,296				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	08/02/2023	08/04/2023	Maturity			409.62	(2,110)								2,110				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/26/2023	07/28/2023	Maturity			406.19	(3,302)								3,302				03

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/27/2023	07/31/2023	Maturity			392.42	(4,802)								4,802				03
JUL 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/03/2022	07/27/2023	07/31/2023	Maturity			407.19	(747)								747				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/07/2023	08/09/2023	Maturity			400.22	(1,251)								1,251				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/07/2023	08/09/2023	Maturity			402.95	(1,901)								1,901				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/07/2023	08/09/2023	Maturity			410.41	(1,083)								1,083				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/08/2023	08/10/2023	Maturity			400.1	(1,299)								1,299				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/08/2023	08/10/2023	Maturity			403.79	(2,498)								2,498				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/03/2023	08/07/2023	Maturity			389.82	(3,357)								3,357				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/08/2023	08/10/2023	Maturity			411.27	(552)								552				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/09/2023	08/11/2023	Maturity			401.71	(1,165)								1,165				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/03/2023	08/07/2023	Maturity			406.6	(792)								792				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/09/2023	08/11/2023	Maturity			403.05	(2,684)								2,684				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/03/2023	08/07/2023	Maturity			411.34	(385)								385				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/09/2023	08/11/2023	Maturity			410.51	(808)								808				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/04/2023	08/08/2023	Maturity			386.28	(4,277)								4,277				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/04/2023	08/08/2023	Maturity			392.71	(5,899)								5,899				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/04/2023	08/08/2023	Maturity			397.58	(3,404)								3,404				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/04/2023	08/08/2023	Maturity			402.95	(6,422)								6,422				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/04/2023	08/08/2023	Maturity			410.74	(1,234)								1,234				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2022	08/07/2023	08/09/2023	Maturity			391.55	(3,228)								3,228				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	07/24/2023	07/26/2023	Exercise			4,211.29	(160,360)				(235,394)				160,360				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	07/26/2023	07/28/2023	Exercise			4,161.77	(253,590)				(405,146)				253,590				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	07/28/2023	08/01/2023	Exercise			4,275.66	(223,957)				(318,952)				223,957				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	07/28/2023	08/01/2023	Exercise			4,307.87	(130,629)				(175,198)				130,629				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	07/31/2023	08/02/2023	Exercise			4,321.96	(135,909)				(179,331)				135,909				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	08/01/2023	08/03/2023	Exercise			4,343.98	(130,224)				(154,562)				130,224				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	08/02/2023	08/04/2023	Exercise			4,340.99	(127,084)				(110,696)				127,084				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	08/02/2023	08/04/2023	Exercise			4,444.35	(100,557)				(41,814)				100,557				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	08/04/2023	08/08/2023	Exercise			4,317.95	(131,032)				(101,329)				131,032				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/10/2022	08/04/2023	08/08/2023	Exercise			4,422.14	(171,146)				(54,948)				171,146				03

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	08/07/2023	08/09/2023	Exercise			4,326.51	(136,294)			(126,603)					136,294				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	08/07/2023	08/09/2023	Exercise			4,467.94	(114,515)			(35,542)					114,515				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	08/08/2023	08/10/2023	Exercise			4,412.34	(108,580)			(52,478)					108,580				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	08/09/2023	08/11/2023	Exercise			4,401.05	(180,369)			(65,244)					180,369				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/13/2023	07/17/2023	Exercise			4,095.94	(306,948)			(479,602)					306,948				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/14/2023	07/18/2023	Exercise			3,970.67	(188,088)			(320,706)					188,088				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/14/2023	07/18/2023	Exercise			4,097.82	(192,042)			(295,074)					192,042				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/17/2023	07/19/2023	Exercise			4,071.44	(213,097)			(345,951)					213,097				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/18/2023	07/20/2023	Exercise			4,028.83	(211,553)			(376,950)					211,553				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/19/2023	07/21/2023	Exercise			4,122.97	(204,817)			(347,515)					204,817				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/20/2023	07/24/2023	Exercise			4,189.61	(153,409)			(222,710)					153,409				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/21/2023	07/25/2023	Exercise			4,099.08	(159,597)			(256,995)					159,597				03
JUL 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/10/2022	07/21/2023	07/25/2023	Exercise			4,200.02	(178,348)			(255,166)					178,348				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/15/2023	08/17/2023	Maturity			4,662.4	(56,023)								56,023				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/15/2023	08/17/2023	Maturity			4,683.88	(292,586)								292,586				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/15/2023	08/17/2023	Maturity			4,769.83	(38,124)								38,124				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/15/2023	08/17/2023	Maturity			4,554.97	(1,095,436)								1,095,436				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/15/2023	08/17/2023	Maturity			4,554.97	(189,813)								189,813				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/15/2023	08/17/2023	Maturity			4,608.68	(88,478)								88,478				03
AUG 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/15/2023	08/17/2023	Maturity			4,619.43	(1,729,499)								1,729,499				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/14/2023	08/16/2023	Maturity			394.07	(4,115)								4,115				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/14/2023	08/16/2023	Maturity			403.83	(4,760)								4,760				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/14/2023	08/16/2023	Maturity			411.56	(240)								240				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/15/2023	08/17/2023	Maturity			400.8	(849)								849				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/15/2023	08/17/2023	Maturity			404.87	(2,790)								2,790				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/10/2023	08/14/2023	Maturity			391.73	(2,271)								2,271				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/15/2023	08/17/2023	Maturity			412.2	(654)								654				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/10/2023	08/14/2023	Maturity			394.39	(8,949)								8,949				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/16/2023	08/18/2023	Maturity			402.31	(831)								831				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/16/2023	08/18/2023	Maturity			404.61	(1,767)								1,767				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/10/2023	08/14/2023	Maturity			409.78	(344)								344				03

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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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/16/2023	08/18/2023	Maturity			411.9	(954)								954				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/10/2023	08/14/2023	Maturity			411.54	(374)								374				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/17/2023	08/21/2023	Maturity			391.59	(2,605)								2,605				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/11/2023	08/15/2023	Maturity			391.35	(2,446)								2,446				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/17/2023	08/21/2023	Maturity			395.45	(2,086)								2,086				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/11/2023	08/15/2023	Maturity			394.18	(9,070)								9,070				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/17/2023	08/21/2023	Maturity			409.8	(336)								336				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/11/2023	08/15/2023	Maturity			403.8	(4,921)								4,921				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/17/2023	08/21/2023	Maturity			410.89	(311)								311				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/11/2023	08/15/2023	Maturity			411.44	(1,134)								1,134				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/14/2023	08/16/2023	Maturity			392.2	(2,233)								2,233				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/18/2022	08/17/2023	08/21/2023	Maturity			213.23	(408)								408				03
AUG 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	08/23/2022	08/17/2023	08/21/2023	Maturity			386.68													03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/18/2023	08/22/2023	Maturity			320.44	(1,278)								1,278				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/21/2023	08/23/2023	Maturity			320.23	(2,936)								2,936				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/22/2023	08/24/2023	Maturity			316.29	(1,512)								1,512				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/22/2023	08/24/2023	Maturity			320.26	(1,046)								1,046				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/23/2023	08/25/2023	Maturity			319.26	(1,083)								1,083				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/24/2023	08/28/2023	Maturity			320.01	(1,188)								1,188				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/24/2023	08/28/2023	Maturity			320.83	(1,395)								1,395				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/03/2023	08/07/2023	Maturity			317.73	(1,317)								1,317				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/03/2023	08/07/2023	Maturity			319.27	(1,033)								1,033				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/04/2023	08/08/2023	Maturity			318.76	(1,588)								1,588				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/07/2023	08/09/2023	Maturity			319.2	(2,810)								2,810				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/08/2023	08/10/2023	Maturity			319.6	(982)								982				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/09/2023	08/11/2023	Maturity			318.57	(1,574)								1,574				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/09/2023	08/11/2023	Maturity			319.84	(1,325)								1,325				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/10/2023	08/14/2023	Maturity			316.31	(3,588)								3,588				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/10/2023	08/14/2023	Maturity			319.8	(962)								962				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/22/2023	08/24/2023	Maturity			396.15	(1,001)								1,001				03

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AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/22/2023	08/24/2023	Maturity			401.12	(4,397)								4,397				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/22/2023	08/24/2023	Maturity			408.5	(750)								750				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/23/2023	08/25/2023	Maturity			393.35	(1,244)								1,244				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/18/2023	08/22/2023	Maturity			384.83	(2,611)								2,611				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/23/2023	08/25/2023	Maturity			400.51	(5,071)								5,071				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/23/2023	08/25/2023	Maturity			408.27	(778)								778				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/24/2023	08/28/2023	Maturity			387.67	(2,268)								2,268				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/18/2023	08/22/2023	Maturity			391.15	(9,884)								9,884				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/24/2023	08/28/2023	Maturity			391.81	(2,472)								2,472				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/18/2023	08/22/2023	Maturity			393.16	(6,470)								6,470				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/24/2023	08/28/2023	Maturity			405.42	(498)								498				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/18/2023	08/22/2023	Maturity			402.23	(6,675)								6,675				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/24/2023	08/28/2023	Maturity			407.62	(1,104)								1,104				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/18/2023	08/22/2023	Maturity			410.01	(684)								684				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/21/2023	08/23/2023	Maturity			390.9	(2,276)								2,276				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/21/2023	08/23/2023	Maturity			398.75	(786)								786				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/21/2023	08/23/2023	Maturity			402.54	(3,507)								3,507				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/21/2023	08/23/2023	Maturity			409.99	(621)								621				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/11/2023	08/15/2023	Maturity			314.48	(2,335)								2,335				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/14/2023	08/16/2023	Maturity			319.4	(3,053)								3,053				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/15/2023	08/17/2023	Maturity			314.47	(1,881)								1,881				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/15/2023	08/17/2023	Maturity			320.24	(1,816)								1,816				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/16/2023	08/18/2023	Maturity			315.38	(1,700)								1,700				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/16/2023	08/18/2023	Maturity			320.54	(958)								958				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/17/2023	08/21/2023	Maturity			320.02	(4,162)								4,162				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/25/2022	08/18/2023	08/22/2023	Maturity			318.68	(2,420)								2,420				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/31/2022	08/30/2023	09/01/2023	Maturity			397.63	(5,033)								5,033				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/31/2022	08/30/2023	09/01/2023	Maturity			405.52	(1,011)								1,011				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/31/2022	08/15/2023	08/17/2023	Maturity			412.43	(14)								14				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/31/2022	08/21/2023	08/23/2023	Maturity			387.63	(141)								141				03

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/31/2022	08/23/2023	08/25/2023	Maturity			408.28	(10)								10				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/31/2022	08/25/2023	08/29/2023	Maturity			390.09	(17,360)								17,360				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/31/2022	08/25/2023	08/29/2023	Maturity			402.94	(6,146)								6,146				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/31/2022	08/28/2023	08/30/2023	Maturity			394.55	(5,326)								5,326				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/31/2022	08/28/2023	08/30/2023	Maturity			407.55	(656)								656				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/31/2022	08/29/2023	08/31/2023	Maturity			398.17	(2,781)								2,781				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/31/2022	08/29/2023	08/31/2023	Maturity			406.42	(1,051)								1,051				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2022	08/31/2023	09/05/2023	Maturity			387.05	(4,305)								4,305				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2022	08/31/2023	09/05/2023	Maturity			404.52	(1,164)								1,164				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2022	09/01/2023	09/06/2023	Maturity			385.9	(26,131)								26,131				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2022	09/01/2023	09/06/2023	Maturity			396.93	(6,225)								6,225				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2022	09/05/2023	09/07/2023	Maturity			391.84	(2,475)								2,475				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2022	09/05/2023	09/07/2023	Maturity			403.74	(469)								469				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2022	09/06/2023	09/08/2023	Maturity			390.15	(6,550)								6,550				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2022	09/06/2023	09/08/2023	Maturity			402.24	(510)								510				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/08/2022	09/07/2023	09/11/2023	Maturity			401.49	(1,280)								1,280				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/14/2022	09/13/2023	09/15/2023	Exercise			4,321	(233,257)			(209,973)					233,257				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/14/2022	08/11/2023	08/15/2023	Maturity			4,507.12	(144,736)								144,736				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/14/2022	08/16/2023	08/18/2023	Maturity			4,554.1	(165,425)								165,425				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/14/2022	08/18/2023	08/22/2023	Maturity			4,542.9	(215,886)								215,886				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/14/2022	08/23/2023	08/25/2023	Exercise			4,430.43	(290,008)			(13,452)					290,008				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/14/2022	08/25/2023	08/29/2023	Maturity			4,422.71	(240,510)								240,510				03
AUG 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/14/2022	08/30/2023	09/01/2023	Exercise			4,280.56	(384,898)			(541,661)					384,898				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/14/2022	09/01/2023	09/06/2023	Exercise			4,204.77	(548,234)			(889,354)					548,234				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/14/2022	09/07/2023	09/11/2023	Exercise			4,235.62	(289,427)			(336,181)					289,427				03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/14/2022	09/08/2023	09/12/2023	Exercise			4,291.16	(306,134)			(302,064)					306,134				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/15/2022	09/13/2023	09/15/2023	Maturity			388.44	(1,774)								1,774				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/15/2022	09/13/2023	09/15/2023	Maturity			394.27	(5,112)								5,112				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/15/2022	09/13/2023	09/15/2023	Maturity			403.14	(842)								842				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/15/2022	09/14/2023	09/18/2023	Maturity			385.29	(10,695)								10,695				03

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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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/15/2022	09/08/2023	09/12/2023	Maturity			384.91	(14,117)								14,117				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/15/2022	09/14/2023	09/18/2023	Maturity			401.31	(980)								980				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/15/2022	09/08/2023	09/12/2023	Maturity			391.2	(14,748)								14,748				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/15/2022	09/08/2023	09/12/2023	Maturity			401.76	(1,500)								1,500				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/15/2022	09/11/2023	09/13/2023	Maturity			387.02	(6,796)								6,796				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/15/2022	09/11/2023	09/13/2023	Maturity			394.76	(2,021)								2,021				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/15/2022	09/11/2023	09/13/2023	Maturity			404.06	(832)								832				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/15/2022	09/12/2023	09/14/2023	Maturity			391.3	(2,917)								2,917				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/15/2022	09/12/2023	09/14/2023	Maturity			396.02	(1,086)								1,086				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/15/2022	09/12/2023	09/14/2023	Maturity			405.44	(448)								448				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	09/19/2022	09/15/2023	09/19/2023	Exercise			4,139.33	(1,710,021)			(3,382,022)					1,710,021				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	09/19/2022	09/15/2023	09/19/2023	Exercise			4,188.1	(89,466)			(161,431)					89,466				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	09/19/2022	09/15/2023	09/19/2023	Exercise			4,197.85	(1,812,842)			(3,200,166)					1,812,842				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	09/19/2022	09/15/2023	09/19/2023	Exercise			4,232.96	(39,709)			(63,930)					39,709				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	09/19/2022	09/15/2023	09/19/2023	Exercise			4,252.47	(95,929)			(145,210)					95,929				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	09/19/2022	09/15/2023	09/19/2023	Exercise			4,256.37	(161,578)			(241,324)					161,578				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	09/19/2022	09/15/2023	09/19/2023	Exercise			4,271.98	(77,940)			(109,863)					77,940				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	09/19/2022	09/15/2023	09/19/2023	Exercise			4,350.01	(42,218)			(38,199)					42,218				03
SEP 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	09/19/2022	09/15/2023	09/19/2023	Exercise			4,139.33	(186,552)			(368,955)					186,552				03
AUG 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	08/28/2023	08/30/2023	Maturity			389.02	(142)								142				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/15/2023	09/19/2023	Maturity			385.53	(19,870)								19,870				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/15/2023	09/19/2023	Maturity			397.71	(1,046)								1,046				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/18/2023	09/20/2023	Maturity			382.9	(5,370)								5,370				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/20/2023	09/22/2023	Maturity			399.14	(314)								314				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/18/2023	09/20/2023	Maturity			389.47	(2,167)								2,167				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/21/2023	09/25/2023	Maturity			381.75	(5,226)								5,226				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/18/2023	09/20/2023	Maturity			400.85	(616)								616				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/21/2023	09/25/2023	Maturity			398.43	(637)								637				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/22/2023	09/26/2023	Maturity			373.23	(5,073)								5,073				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/19/2023	09/21/2023	Maturity			387.88	(3,359)								3,359				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/22/2023	09/26/2023	Maturity			381.25	(23,925)								23,925				03

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SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/22/2023	09/26/2023	Maturity			392.29	(2,720)								2,720				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/25/2023	09/27/2023	Maturity			377.39	(7,442)								7,442				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/25/2023	09/27/2023	Maturity			384.93	(7,164)								7,164				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/19/2023	09/21/2023	Maturity			400.13	(242)								242				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/25/2023	09/27/2023	Maturity			395.44	(1,790)								1,790				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/20/2023	09/22/2023	Maturity			388	(5,204)								5,204				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/26/2023	09/28/2023	Maturity			378.35	(7,993)								7,993				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/26/2023	09/28/2023	Maturity			382.47	(4,698)								4,698				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/26/2023	09/28/2023	Maturity			393	(877)								877				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/27/2023	09/29/2023	Maturity			379.74	(10,856)								10,856				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/27/2023	09/29/2023	Maturity			391.18	(2,739)								2,739				03
SEP 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/08/2023	09/12/2023	Maturity			209.63	(111)								111				03
SEP 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2022	09/22/2023	09/26/2023	Maturity			206.41	(138)								138				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	08/25/2023	08/29/2023	Maturity			317.91	(2,498)								2,498				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	08/28/2023	08/30/2023	Maturity			319.58	(2,229)								2,229				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	08/29/2023	08/31/2023	Maturity			318.33	(1,869)								1,869				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	08/30/2023	09/01/2023	Maturity			319.1	(2,146)								2,146				03
AUG 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	08/31/2023	09/05/2023	Maturity			318.73	(3,123)								3,123				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	09/01/2023	09/06/2023	Maturity			317.68	(1,887)								1,887				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	09/05/2023	09/07/2023	Maturity			319.31	(2,425)								2,425				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	09/07/2023	09/11/2023	Maturity			319.13	(2,015)								2,015				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	09/11/2023	09/13/2023	Maturity			318.47	(1,907)								1,907				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	09/13/2023	09/15/2023	Maturity			319.97	(2,219)								2,219				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	09/15/2023	09/19/2023	Maturity			317.62	(2,960)								2,960				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	09/19/2023	09/21/2023	Maturity			319.01	(2,198)								2,198				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	09/21/2023	09/25/2023	Maturity			317.66	(3,202)								3,202				03
SEP 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/29/2022	09/28/2023	10/02/2023	Maturity			316.83	(3,475)								3,475				03
SEP 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	09/29/2022	09/15/2023	09/19/2023	Maturity			377.99													03
SEP 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	09/29/2022	09/27/2023	09/29/2023	Maturity			372.67													03
AUG 23 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/04/2022	08/02/2023	08/04/2023	Maturity			174.1	(160)								160				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
SEP 23 FIA S&P 5K Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/04/2022	09/29/2023	10/03/2023	Maturity			168.21	(740)								740				03
OCT 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2022	10/04/2023	10/06/2023	Maturity			381.79	(2,185)								2,185				03
SEP 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2022	09/28/2023	10/02/2023	Maturity			378.12	(10,377)								10,377				03
OCT 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2022	10/04/2023	10/06/2023	Maturity			386.26	(5,763)								5,763				03
SEP 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2022	09/28/2023	10/02/2023	Maturity			394.66	(1,502)								1,502				03
OCT 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2022	10/04/2023	10/06/2023	Maturity			397.85	(765)								765				03
SEP 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2022	09/29/2023	10/03/2023	Maturity			374.01	(6,829)								6,829				03
OCT 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2022	10/05/2023	10/09/2023	Maturity			377.33	(4,103)								4,103				03
SEP 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2022	09/29/2023	10/03/2023	Maturity			379.96	(37,812)								37,812				03
OCT 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2022	10/05/2023	10/09/2023	Maturity			380.62	(3,325)								3,325				03
SEP 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2022	09/29/2023	10/03/2023	Maturity			386.12	(2,789)								2,789				03
OCT 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2022	10/05/2023	10/09/2023	Maturity			396.16	(984)								984				03
SEP 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2022	09/29/2023	10/03/2023	Maturity			393.19	(3,573)								3,573				03
OCT 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2022	10/02/2023	10/04/2023	Maturity			376.89	(12,955)								12,955				03
OCT 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2022	10/02/2023	10/04/2023	Maturity			382.88	(6,972)								6,972				03
OCT 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2022	10/02/2023	10/04/2023	Maturity			393.18	(1,280)								1,280				03
AUG 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2022	08/18/2023	08/22/2023	Maturity			396.13	(7)								7				03
OCT 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2022	10/03/2023	10/05/2023	Maturity			376.93	(3,574)								3,574				03
OCT 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2022	10/03/2023	10/05/2023	Maturity			382.67	(13,123)								13,123				03
SEP 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2022	09/26/2023	09/28/2023	Maturity			394.04	(42)								42				03
OCT 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2022	10/03/2023	10/05/2023	Maturity			394.66	(1,019)								1,019				03
OCT 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/13/2022	10/10/2023	10/12/2023	Maturity			381.34	(8,946)								8,946				03
OCT 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/13/2022	10/10/2023	10/12/2023	Maturity			394.65	(1,635)								1,635				03
OCT 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/13/2022	10/11/2023	10/13/2023	Maturity			381.13	(9,859)								9,859				03
OCT 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/13/2022	10/11/2023	10/13/2023	Maturity			393.57	(1,134)								1,134				03
OCT 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/13/2022	10/12/2023	10/16/2023	Maturity			387.81	(4,465)								4,465				03
OCT 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/13/2022	10/06/2023	10/10/2023	Maturity			376.12	(13,058)								13,058				03
OCT 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/13/2022	10/06/2023	10/10/2023	Maturity			381	(20,202)								20,202				03
OCT 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/13/2022	10/06/2023	10/10/2023	Maturity			394.79	(1,845)								1,845				03
OCT 23 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/13/2022	10/09/2023	10/11/2023	Maturity			380.48	(14,032)								14,032				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	10/19/2022	10/13/2023	10/17/2023	Exercise .....	.....	.....	3,801.64	 (314,831)	.....	.....	..... (729,135)	.....	.....	.....	.....	..... 314,831	.....	.....	.....	03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	10/19/2022	10/13/2023	10/17/2023	Exercise .....	.....	.....	3,855.38	 (3,302,954)	.....	.....	..... (7,467,061)	.....	.....	.....	.....	..... 3,302,954	.....	.....	.....	03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	10/19/2022	10/13/2023	10/17/2023	Exercise .....	.....	.....	3,887.63	 (57,098)	.....	.....	..... (126,565)	.....	.....	.....	.....	..... 57,098	.....	.....	.....	03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	10/19/2022	10/13/2023	10/17/2023	Exercise .....	.....	.....	3,905.55	 (120,769)	.....	.....	..... (264,248)	.....	.....	.....	.....	..... 120,769	.....	.....	.....	03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	10/19/2022	10/13/2023	10/17/2023	Exercise .....	.....	.....	3,909.13	 (289,080)	.....	.....	..... (630,767)	.....	.....	.....	.....	..... 289,080	.....	.....	.....	03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	10/19/2022	10/13/2023	10/17/2023	Exercise .....	.....	.....	3,923.46	 (128,804)	.....	.....	..... (277,752)	.....	.....	.....	.....	..... 128,804	.....	.....	.....	03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	10/19/2022	10/13/2023	10/17/2023	Exercise .....	.....	.....	3,995.12	 (79,143)	.....	.....	..... (157,834)	.....	.....	.....	.....	..... 79,143	.....	.....	.....	03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	10/19/2022	10/13/2023	10/17/2023	Exercise .....	.....	.....	3,801.64	 (2,250,255)	.....	.....	..... (5,211,490)	.....	.....	.....	.....	..... 2,250,255	.....	.....	.....	03
OCT 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	10/19/2022	10/13/2023	10/17/2023	Exercise .....	.....	.....	3,846.43	 (112,954)	.....	.....	..... (256,569)	.....	.....	.....	.....	..... 112,954	.....	.....	.....	03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/20/2022	10/19/2023	10/23/2023	Maturity .....	.....	.....	374.72	 (8,015)	.....	.....	.....	.....	.....	.....	.....	..... 8,015	.....	.....	.....	03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/20/2022	10/13/2023	10/17/2023	Maturity .....	.....	.....	373.59	 (14,925)	.....	.....	.....	.....	.....	.....	.....	..... 14,925	.....	.....	.....	03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/20/2022	10/19/2023	10/23/2023	Maturity .....	.....	.....	392.69	 (1,605)	.....	.....	.....	.....	.....	.....	.....	..... 1,605	.....	.....	.....	03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/20/2022	10/13/2023	10/17/2023	Maturity .....	.....	.....	380.05	 (20,493)	.....	.....	.....	.....	.....	.....	.....	..... 20,493	.....	.....	.....	03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/20/2022	10/13/2023	10/17/2023	Maturity .....	.....	.....	392.18	 (1,218)	.....	.....	.....	.....	.....	.....	.....	..... 1,218	.....	.....	.....	03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/20/2022	10/16/2023	10/18/2023	Maturity .....	.....	.....	378.5	 (13,323)	.....	.....	.....	.....	.....	.....	.....	..... 13,323	.....	.....	.....	03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/20/2022	10/16/2023	10/18/2023	Maturity .....	.....	.....	393.05	 (1,500)	.....	.....	.....	.....	.....	.....	.....	..... 1,500	.....	.....	.....	03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/20/2022	10/17/2023	10/19/2023	Maturity .....	.....	.....	377.65	 (7,719)	.....	.....	.....	.....	.....	.....	.....	..... 7,719	.....	.....	.....	03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/20/2022	10/17/2023	10/19/2023	Maturity .....	.....	.....	381.89	 (5,755)	.....	.....	.....	.....	.....	.....	.....	..... 5,755	.....	.....	.....	03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/20/2022	10/18/2023	10/20/2023	Maturity .....	.....	.....	380.01	 (7,008)	.....	.....	.....	.....	.....	.....	.....	..... 7,008	.....	.....	.....	03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/20/2022	10/18/2023	10/20/2023	Maturity .....	.....	.....	393.53	 (1,522)	.....	.....	.....	.....	.....	.....	.....	..... 1,522	.....	.....	.....	03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/20/2022	09/15/2023	09/19/2023	Exercise .....	.....	.....	4,095.85	 (440,571)	.....	.....	..... (862,571)	.....	.....	.....	.....	..... 440,571	.....	.....	.....	03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/20/2022	09/15/2023	09/19/2023	Exercise .....	.....	.....	4,222.35	 (206,570)	.....	.....	..... (329,465)	.....	.....	.....	.....	..... 206,570	.....	.....	.....	03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/20/2022	09/20/2023	09/22/2023	Exercise .....	.....	.....	4,119.22	 (313,520)	.....	.....	..... (502,488)	.....	.....	.....	.....	..... 313,520	.....	.....	.....	03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/20/2022	09/22/2023	09/26/2023	Exercise .....	.....	.....	4,021.16	 (470,085)	.....	.....	..... (664,936)	.....	.....	.....	.....	..... 470,085	.....	.....	.....	03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/20/2022	09/27/2023	09/29/2023	Exercise .....	.....	.....	3,912.75	 (500,391)	.....	.....	..... (709,531)	.....	.....	.....	.....	..... 500,391	.....	.....	.....	03
SEP 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/20/2022	09/29/2023	10/03/2023	Exercise .....	.....	.....	3,883.97	 (571,709)	.....	.....	..... (859,919)	.....	.....	.....	.....	..... 571,709	.....	.....	.....	03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/20/2022	10/04/2023	10/06/2023	Exercise .....	.....	.....	4,065.93	 (280,353)	.....	.....	..... (272,523)	.....	.....	.....	.....	..... 280,353	.....	.....	.....	03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/20/2022	10/06/2023	10/11/2023	Exercise .....	.....	.....	4,025.54	 (315,687)	.....	.....	..... (407,312)	.....	.....	.....	.....	..... 315,687	.....	.....	.....	03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/20/2022	10/10/2023	10/12/2023	Exercise .....	.....	.....	3,851.06	 (566,307)	.....	.....	..... (992,247)	.....	.....	.....	.....	..... 566,307	.....	.....	.....	03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/20/2022	10/13/2023	10/17/2023	Exercise .....	.....	.....	3,859.67	 (815,519)	.....	.....	..... (1,322,448)	.....	.....	.....	.....	..... 815,519	.....	.....	.....	03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/20/2022	10/16/2023	10/18/2023	Exercise			3,936.09	 (233,171)			 (393,847)					 233,171				03

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/20/2022	10/19/2023	10/23/2023	Exercise			4,007.3	(661,293)			(761,679)					661,293				03
OCT 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/26/2022	10/13/2023	10/17/2023	Maturity			194.72	(1,212)								1,212				03
OCT 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/26/2022	10/24/2023	10/26/2023	Maturity			201.6	(197)								197				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/24/2023	10/26/2023	Maturity			381.95	(7,130)								7,130				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/24/2023	10/26/2023	Maturity			393.1	(2,925)								2,925				03
SEP 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	09/14/2023	09/18/2023	Maturity			402.35	(62)								62				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/25/2023	10/27/2023	Maturity			376.28	(4,068)								4,068				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/25/2023	10/27/2023	Maturity			381.84	(10,709)								10,709				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/10/2023	10/12/2023	Maturity			394.38	(25)								25				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/25/2023	10/27/2023	Maturity			393.3	(1,371)								1,371				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/26/2023	10/30/2023	Maturity			373.62	(7,129)								7,129				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/20/2023	10/24/2023	Maturity			371.6	(25,291)								25,291				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/26/2023	10/30/2023	Maturity			381.84	(2,401)								2,401				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/20/2023	10/24/2023	Maturity			379.94	(43,853)								43,853				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/26/2023	10/30/2023	Maturity			395.59	(2,053)								2,053				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/20/2023	10/24/2023	Maturity			391.82	(3,619)								3,619				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/23/2023	10/25/2023	Maturity			373.37	(9,095)								9,095				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/23/2023	10/25/2023	Maturity			378.32	(18,161)								18,161				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/23/2023	10/25/2023	Maturity			391.89	(2,413)								2,413				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/27/2022	10/24/2023	10/26/2023	Maturity			378.11	(12,437)								12,437				03
OCT 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	10/26/2022	10/11/2023	10/13/2023	Maturity			367.47													03
OCT 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	10/26/2022	10/24/2023	10/26/2023	Maturity			364.61													03
OCT 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/02/2022	10/05/2023	10/09/2023	Maturity			315.84	(3,506)								3,506				03
OCT 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/02/2022	10/13/2023	10/17/2023	Maturity			314.09	(5,642)								5,642				03
OCT 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/02/2022	10/24/2023	10/26/2023	Maturity			314.5	(4,608)								4,608				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/02/2022	11/01/2023	11/03/2023	Maturity			314.72	(4,854)								4,854				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/02/2022	10/31/2023	11/02/2023	Maturity			395.68	(869)								869				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/02/2022	11/01/2023	11/03/2023	Maturity			377.52	(3,245)								3,245				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/02/2022	10/27/2023	10/31/2023	Maturity			372.91	(7,365)								7,365				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/02/2022	11/01/2023	11/03/2023	Maturity			384	(11,892)								11,892				03

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NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2022	11/01/2023	11/03/2023	Maturity			388.58	(1,763)								1,763				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2022	10/27/2023	10/31/2023	Maturity			379.1	(28,348)								28,348				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2022	11/01/2023	11/03/2023	Maturity			396.01	(661)								661				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2022	10/27/2023	10/31/2023	Maturity			384.06	(13,025)								13,025				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2022	10/27/2023	10/31/2023	Maturity			395.6	(1,987)								1,987				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2022	10/30/2023	11/01/2023	Maturity			375.13	(14,211)								14,211				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2022	10/30/2023	11/01/2023	Maturity			382.56	(10,424)								10,424				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2022	10/30/2023	11/01/2023	Maturity			395.17	(2,680)								2,680				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2022	10/31/2023	11/02/2023	Maturity			380.15	(5,772)								5,772				03
OCT 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2022	10/31/2023	11/02/2023	Maturity			384.5	(7,589)								7,589				03
SEP 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/03/2022	09/20/2023	09/22/2023	Maturity			252.73	(113)								113				03
OCT 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/03/2022	10/03/2023	10/05/2023	Maturity			247.86	(1,085)								1,085				03
NOV 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/03/2022	11/01/2023	11/03/2023	Maturity			249.16	(464)								464				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/06/2023	11/08/2023	Maturity			384.47	(6,788)								6,788				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/06/2023	11/08/2023	Maturity			395.56	(1,234)								1,234				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/01/2023	11/03/2023	Maturity			395.82	(59)								59				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/07/2023	11/09/2023	Maturity			381.03	(3,761)								3,761				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/07/2023	11/09/2023	Maturity			384.21	(11,731)								11,731				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/07/2023	11/09/2023	Maturity			395.35	(1,900)								1,900				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/02/2023	11/06/2023	Maturity			379.38	(3,535)								3,535				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/08/2023	11/10/2023	Maturity			377.78	(3,391)								3,391				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/02/2023	11/06/2023	Maturity			388.06	(1,248)								1,248				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/08/2023	11/10/2023	Maturity			384.43	(9,370)								9,370				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/02/2023	11/06/2023	Maturity			395.81	(775)								775				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/08/2023	11/10/2023	Maturity			389.36	(1,175)								1,175				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/03/2023	11/07/2023	Maturity			373.58	(14,581)								14,581				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/08/2023	11/10/2023	Maturity			396.31	(931)								931				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/03/2023	11/07/2023	Maturity			382.74	(22,402)								22,402				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/03/2023	11/07/2023	Maturity			387.3	(3,536)								3,536				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/03/2023	11/07/2023	Maturity			395.39	(1,096)								1,096				03

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NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/09/2022	11/06/2023	11/08/2023	Maturity			376.99	(6,887)								6,887				03
JUL 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/09/2022	07/13/2023	07/17/2023	Maturity			254.74	(398)								398				03
AUG 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/09/2022	08/01/2023	08/03/2023	Maturity			257.6	(102)								102				03
AUG 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/09/2022	08/30/2023	09/01/2023	Maturity			260.38	(153)								153				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/17/2022	11/15/2023	11/17/2023	Exercise			4,235.23	(271,186)			(361,708)					271,186				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/17/2022	11/15/2023	11/17/2023	Exercise			4,295.1	(2,552,800)			(2,896,110)					2,552,800				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/17/2022	11/15/2023	11/17/2023	Exercise			4,331.03	(64,996)			(64,473)					64,996				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/17/2022	11/15/2023	11/17/2023	Exercise			4,350.99	(138,217)			(125,012)					138,217				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/17/2022	11/15/2023	11/17/2023	Exercise			4,354.98	(211,600)			(187,524)					211,600				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/17/2022	11/15/2023	11/17/2023	Exercise			4,370.94	(256,732)			(208,117)					256,732				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/17/2022	11/15/2023	11/17/2023	Exercise			4,450.78	(53,293)			(19,369)					53,293				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/17/2022	11/15/2023	11/17/2023	Exercise			4,235.23	(1,693,131)			(2,258,300)					1,693,131				03
NOV 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/17/2022	11/15/2023	11/17/2023	Exercise			4,285.12	(78,908)			(92,391)					78,908				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/18/2022	11/16/2023	11/20/2023	Maturity			387.3	(5,337)								5,337				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/18/2022	11/16/2023	11/20/2023	Maturity			400.62	(2,504)								2,504				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/18/2022	11/09/2023	11/13/2023	Maturity			379.92	(14,705)								14,705				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/18/2022	11/17/2023	11/21/2023	Maturity			388.6	(5,735)								5,735				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/18/2022	11/10/2023	11/14/2023	Maturity			386.24	(28,343)								28,343				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/18/2022	11/10/2023	11/14/2023	Maturity			392.47	(7,417)								7,417				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/18/2022	11/13/2023	11/15/2023	Maturity			387.65	(15,232)								15,232				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/18/2022	11/13/2023	11/15/2023	Maturity			399.94	(2,351)								2,351				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/18/2022	11/14/2023	11/16/2023	Maturity			386.84	(10,018)								10,018				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/18/2022	11/14/2023	11/16/2023	Maturity			396.11	(2,832)								2,832				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/18/2022	11/15/2023	11/17/2023	Maturity			388.02	(17,396)								17,396				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/18/2022	11/15/2023	11/17/2023	Maturity			400.75	(1,241)								1,241				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/18/2022	10/20/2023	10/24/2023	Exercise			3,936.99				(554,069)									03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/18/2022	10/23/2023	10/25/2023	Exercise			4,031.04	(10)			(215,859)					10				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/18/2022	10/25/2023	10/27/2023	Exercise			4,092.74	(14)			(147,950)					14				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/18/2022	10/27/2023	10/31/2023	Maturity			4,135.02	(19)								19				03
OCT 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/18/2022	10/31/2023	11/02/2023	Exercise			4,185.29	(20)			(19,182)					20				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/18/2022	11/01/2023	11/03/2023	Exercise			4,204.03	(8)			(31,709)					8				03

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JFFGPNF38B653	11/18/2022	11/03/2023	11/07/2023	Exercise		3,906.87	(11)			(553,389)					11				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JFFGPNF38B653	11/18/2022	11/03/2023	11/07/2023	Exercise		4,123.06	(14)			(362,004)					14				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JFFGPNF38B653	11/18/2022	11/07/2023	11/09/2023	Exercise		4,007.08	(12)			(496,023)					12				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JFFGPNF38B653	11/18/2022	11/08/2023	11/10/2023	Exercise		4,226.85	(13)			(231,043)					13				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JFFGPNF38B653	11/18/2022	11/10/2023	11/14/2023	Exercise		4,177.69	(15)			(411,985)					15				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JFFGPNF38B653	11/18/2022	11/13/2023	11/15/2023	Exercise		4,353.02	(11)			(69,743)					11				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JFFGPNF38B653	11/18/2022	11/15/2023	11/17/2023	Exercise		4,356.81	(13)			(207,358)					13				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JFFGPNF38B653	11/18/2022	11/16/2023	11/20/2023	Exercise		4,399.75	(10)			(120,148)					10				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JFFGPNF38B653	11/18/2022	11/17/2023	11/21/2023	Exercise		4,376.91	(10)			(156,554)					10				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	11/29/2022	11/17/2023	11/21/2023	Maturity		375.65	(10,512)								10,512				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	11/29/2022	11/22/2023	11/27/2023	Maturity		382.54	(9,812)								9,812				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	11/29/2022	11/22/2023	11/27/2023	Maturity		390.05	(8,583)								8,583				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	11/29/2022	11/24/2023	11/28/2023	Maturity		387.94	(26,772)								26,772				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	11/29/2022	11/24/2023	11/28/2023	Maturity		391.97	(5,753)								5,753				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	11/29/2022	11/24/2023	11/28/2023	Maturity		401.17	(1,385)								1,385				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	11/29/2022	11/27/2023	11/29/2023	Maturity		389.62	(22,957)								22,957				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	11/29/2022	11/27/2023	11/29/2023	Maturity		393.1	(1,869)								1,869				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	11/29/2022	11/17/2023	11/21/2023	Maturity		386.77	(21,870)								21,870				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	11/29/2022	11/27/2023	11/29/2023	Maturity		401.19	(806)								806				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	11/29/2022	11/17/2023	11/21/2023	Maturity		391.21	(5,021)								5,021				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	11/29/2022	11/28/2023	11/30/2023	Maturity		389.06	(5,110)								5,110				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	11/29/2022	11/17/2023	11/21/2023	Maturity		400.05	(820)								820				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	11/29/2022	11/28/2023	11/30/2023	Maturity		400.5	(1,499)								1,499				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	11/29/2022	11/20/2023	11/22/2023	Maturity		386.15	(15,836)								15,836				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	11/29/2022	11/20/2023	11/22/2023	Maturity		396.93	(2,526)								2,526				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	11/29/2022	11/21/2023	11/24/2023	Maturity		386.3	(14,598)								14,598				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	11/29/2022	11/21/2023	11/24/2023	Maturity		389.87	(5,795)								5,795				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	11/29/2022	11/21/2023	11/24/2023	Maturity		399.82	(1,785)								1,785				03
NOV 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	11/29/2022	11/21/2023	11/24/2023	Maturity		205.53	(3,627)								3,627				03
NOV 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6QLXDRUGGFU57RNE97	11/29/2022	11/28/2023	11/30/2023	Maturity		207.06	(1,253)								1,253				03

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
NOV 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/30/2022	11/15/2023	11/17/2023	Maturity			251.93	(2,942)								2,942				03
NOV 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/30/2022	11/28/2023	11/30/2023	Maturity			253.07	(5,601)								5,601				03
NOV 23 ABGAVL Index Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	11/30/2022	11/08/2023	11/10/2023	Maturity			369.26													03
NOV 23 ABGAVL Index Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	11/30/2022	11/21/2023	11/24/2023	Maturity			375													03
NOV 23 ABGAVL Index Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	11/30/2022	11/29/2023	12/01/2023	Maturity			369.78													03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	11/07/2023	11/09/2023	Maturity			314.84	(5,150)								5,150				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	11/10/2023	11/14/2023	Maturity			314.99	(4,178)								4,178				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	11/16/2023	11/20/2023	Maturity			319.69	(2,706)								2,706				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	11/21/2023	11/24/2023	Maturity			319.06	(2,999)								2,999				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	11/24/2023	11/28/2023	Maturity			319.26	(2,624)								2,624				03
NOV 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	11/29/2023	12/01/2023	Maturity			319.21	(2,911)								2,911				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	12/06/2023	12/08/2023	Maturity			322.18	(3,772)								3,772				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	12/04/2023	12/06/2023	Maturity			402.5	(1,408)								1,408				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	12/05/2023	12/07/2023	Maturity			383.8	(7,522)								7,522				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	12/05/2023	12/07/2023	Maturity			389.53	(10,936)								10,936				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	12/06/2023	12/08/2023	Maturity			383.51	(9,340)								9,340				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	11/29/2023	12/01/2023	Maturity			386.74	(7,058)								7,058				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	12/06/2023	12/08/2023	Maturity			389.76	(14,486)								14,486				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	11/29/2023	12/01/2023	Maturity			390.23	(3,951)								3,951				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	12/06/2023	12/08/2023	Maturity			400.78	(1,576)								1,576				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	11/29/2023	12/01/2023	Maturity			400.24	(1,200)								1,200				03
NOV 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	11/30/2023	12/04/2023	Maturity			388.28	(3,799)								3,799				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	12/01/2023	12/05/2023	Maturity			381.77	(7,922)								7,922				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	12/01/2023	12/05/2023	Maturity			389.22	(26,999)								26,999				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	12/01/2023	12/05/2023	Maturity			400.59	(1,660)								1,660				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	12/04/2023	12/06/2023	Maturity			386.19	(5,355)								5,355				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2022	12/04/2023	12/06/2023	Maturity			391.28	(7,379)								7,379				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2022	12/12/2023	12/14/2023	Maturity			382.33	(5,405)								5,405				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2022	12/12/2023	12/14/2023	Maturity			389.39	(12,676)								12,676				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2022	12/12/2023	12/14/2023	Maturity			400.52	(881)								881				03

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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	24	25
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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 of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
DEC 23 JPMorgan M02A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/15/2022	12/07/2023	12/11/2023	Maturity		382.3	(3,485)							3,485					03
DEC 23 JPMorgan M02A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/15/2022	12/13/2023	12/15/2023	Maturity		383.14	(3,360)							3,360					03
DEC 23 JPMorgan M02A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/15/2022	12/13/2023	12/15/2023	Maturity		389.77	(7,000)							7,000					03
DEC 23 JPMorgan M02A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/15/2022	12/13/2023	12/15/2023	Maturity		395.05	(933)							933					03
DEC 23 JPMorgan M02A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/15/2022	12/07/2023	12/11/2023	Maturity		394.57	(1,274)							1,274					03
DEC 23 JPMorgan M02A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/15/2022	12/13/2023	12/15/2023	Maturity		401.8	(813)							813					03
DEC 23 JPMorgan M02A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/15/2022	12/08/2023	12/12/2023	Maturity		378.71	(5,128)							5,128					03
DEC 23 JPMorgan M02A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/15/2022	12/14/2023	12/18/2023	Maturity		389.35	(1,822)							1,822					03
DEC 23 JPMorgan M02A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/15/2022	12/08/2023	12/12/2023	Maturity		387.35	(35,328)							35,328					03
DEC 23 JPMorgan M02A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/15/2022	12/14/2023	12/18/2023	Maturity		391.46	(1,958)							1,958					03
DEC 23 JPMorgan M02A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/15/2022	12/08/2023	12/12/2023	Maturity		390.98	(3,137)							3,137					03
DEC 23 JPMorgan M02A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/15/2022	12/14/2023	12/18/2023	Maturity		401.47	(545)							545					03
DEC 23 JPMorgan M02A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/15/2022	12/08/2023	12/12/2023	Maturity		400.97	(1,383)							1,383					03
DEC 23 JPMorgan M02A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/15/2022	12/11/2023	12/13/2023	Maturity		382.59	(5,167)							5,167					03
DEC 23 JPMorgan M02A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/15/2022	12/11/2023	12/13/2023	Maturity		389.8	(8,354)							8,354					03
DEC 23 JPMorgan M02A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	12/15/2022	12/11/2023	12/13/2023	Maturity		399.91	(813)							813					03
JUL 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4POUHN3JPF6GNF3BB653	12/15/2022	07/03/2023	07/06/2023	Maturity		673.96													03
AUG 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4POUHN3JPF6GNF3BB653	12/15/2022	08/04/2023	08/08/2023	Maturity		672.25													03
SEP 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4POUHN3JPF6GNF3BB653	12/15/2022	09/08/2023	09/12/2023	Maturity		668.84													03
OCT 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4POUHN3JPF6GNF3BB653	12/15/2022	10/13/2023	10/17/2023	Maturity		671.48													03
NOV 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4POUHN3JPF6GNF3BB653	12/15/2022	11/17/2023	11/21/2023	Maturity		673.41													03
DEC 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4POUHN3JPF6GNF3BB653	12/15/2022	12/14/2023	12/18/2023	Maturity		672.86													03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	12/19/2022	12/15/2023	12/19/2023	Exercise		4,133.39				(7,177,843)									03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	12/19/2022	12/15/2023	12/19/2023	Exercise		4,191.83				(7,767,628)									03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	12/19/2022	12/15/2023	12/19/2023	Exercise		4,226.89				(96,641)									03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	12/19/2022	12/15/2023	12/19/2023	Exercise		4,246.37				(346,085)									03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	12/19/2022	12/15/2023	12/19/2023	Exercise		4,250.26				(623,335)									03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	12/19/2022	12/15/2023	12/19/2023	Exercise		4,265.85				(397,311)									03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	12/19/2022	12/15/2023	12/19/2023	Exercise		4,324.28				(77,817)									03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	12/19/2022	12/15/2023	12/19/2023	Exercise		4,343.76				(144,365)									03
DEC 23 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUISFPUBMPRO8KSP83	12/19/2022	12/15/2023	12/19/2023	Exercise		4,182.09				(295,494)									03

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	11/21/2023	11/24/2023	Exercise			4,139.96	(374,939)			(606,843)					374,939				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	11/22/2023	11/27/2023	Exercise			4,375.3	(274,687)			(333,375)					274,687				03
NOV 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	12/21/2022	11/24/2023	11/28/2023	Exercise			4,435.46	(224,806)			(210,088)					224,806				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	11/30/2023	Exercise			4,348.87	(276,637)			(353,905)					276,637				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	12/01/2023	Exercise			4,335.59	(189,342)			(248,453)					189,342				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	12/05/2023	Exercise			4,434.46	(255,461)			(290,672)					255,461				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	12/06/2023	Exercise			4,436.49	(211,921)			(197,774)					211,921				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	12/08/2023	Exercise			4,362.11	(373,939)			(444,278)					373,939				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	12/12/2023	Exercise			4,319.92	(324,880)			(536,840)					324,880				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	12/14/2023	Exercise			4,345.64	(200,695)			(359,592)					200,695				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	12/15/2023	Exercise			4,436.96	(215,265)			(411,981)					215,265				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	12/19/2023	Exercise			4,124.57	(360,067)			(840,543)					360,067				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	12/19/2023	Exercise			4,358.33	(311,350)			(690,885)					311,350				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	12/22/2023	Exercise			4,194.45	(450,341)			(1,027,251)					450,341				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	11/21/2023	Exercise			4,300.72	(174,349)			(207,055)					174,349				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/21/2022	12/19/2023	12/21/2023	Maturity			398.53	(1,938)								1,938				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/21/2022	12/15/2023	12/19/2023	Maturity			374.49	(8,529)								8,529				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/21/2022	12/20/2023	12/22/2023	Maturity			379.71	(4,656)								4,656				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/21/2022	12/20/2023	12/22/2023	Maturity			385.89	(12,813)								12,813				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/21/2022	12/15/2023	12/19/2023	Maturity			381.85	(11,496)								11,496				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/21/2022	12/20/2023	12/22/2023	Maturity			396.82	(1,395)								1,395				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/21/2022	12/15/2023	12/19/2023	Maturity			387.95	(17,477)								17,477				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/21/2022	12/15/2023	12/19/2023	Maturity			399.23	(965)								965				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/21/2022	12/18/2023	12/20/2023	Maturity			377.23	(7,699)								7,699				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/21/2022	12/18/2023	12/20/2023	Maturity			387.3	(16,681)								16,681				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/21/2022	12/18/2023	12/20/2023	Maturity			397.13	(749)								749				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/21/2022	12/19/2023	12/21/2023	Maturity			383.97	(15,958)								15,958				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/21/2022	12/19/2023	12/21/2023	Maturity			389.31	(3,727)								3,727				03
DEC 23 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/21/2022	12/15/2023	12/19/2023	Maturity			207.8	(702)								702				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6QLXDRUGGFU57RNE97	12/28/2022	12/26/2023	12/28/2023	Maturity			396.73	(1,649)								1,649				03

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/21/2023	12/26/2023	Maturity			383.65	(1,970)								1,970				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/27/2023	12/29/2023	Maturity			378.76	(8,130)								8,130				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/27/2023	12/29/2023	Maturity			385.15	(13,797)								13,797				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/27/2023	12/29/2023	Maturity			395.87	(1,265)								1,265				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/21/2023	12/26/2023	Maturity			388.03	(2,041)								2,041				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/21/2023	12/26/2023	Maturity			397.47	(580)								580				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/22/2023	12/27/2023	Maturity			373.4	(5,663)								5,663				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/22/2023	12/27/2023	Maturity			383.84	(38,622)								38,622				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/22/2023	12/27/2023	Maturity			388.72	(1,867)								1,867				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/22/2023	12/27/2023	Maturity			396.73	(761)								761				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/26/2023	12/28/2023	Maturity			379.45	(8,624)								8,624				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2022	12/26/2023	12/28/2023	Maturity			385.47	(10,606)								10,606				03
DEC 23 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Credit Suisse International	12/28/2022	12/22/2023	12/27/2023	Maturity			375.96	(277)								277				03
DEC 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	12/28/2022	12/12/2023	12/14/2023	Maturity			253	(254)								254				03
DEC 23 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	12/28/2022	12/27/2023	12/29/2023	Maturity			251.89	(478)								478				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	11/06/2023	Maturity			166.4													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	12/05/2023	Maturity			172.26													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	01/03/2024	Maturity			169.62													03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/29/2023	01/03/2024	Maturity			320.93	(2,105)								2,105				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/08/2023	12/12/2023	Maturity			322.75	(1,348)								1,348				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/13/2023	12/15/2023	Maturity			322.33	(1,047)								1,047				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/14/2023	12/18/2023	Maturity			321.77	(1,280)								1,280				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/15/2023	12/19/2023	Maturity			323.57	(1,458)								1,458				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/19/2023	12/21/2023	Maturity			324.35	(1,324)								1,324				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/20/2023	12/22/2023	Maturity			322.01	(1,221)								1,221				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/22/2023	12/27/2023	Maturity			321.82	(2,587)								2,587				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/27/2023	12/29/2023	Maturity			320.43	(2,786)								2,786				03
DEC 23 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/28/2023	01/02/2024	Maturity			321.66	(1,343)								1,343				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/28/2023	01/02/2024	Maturity			374.33	(5,185)								5,185				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2023	12/28/2023	01/02/2024	Maturity			389.18	(1,199)								1,199				03

SCHEDULE DB - PART A - SECTION 2

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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	24	25
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A. C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/05/2023	12/28/2023	01/02/2024	Maturity		395.51		(1,268)							1,268				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/05/2023	12/29/2023	01/03/2024	Maturity		374.76		(5,382)							5,382				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/05/2023	12/29/2023	01/03/2024	Maturity		382.38		(26,180)							26,180				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/05/2023	12/29/2023	01/03/2024	Maturity		385.91		(4,072)							4,072				03
DEC 23 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/05/2023	12/29/2023	01/03/2024	Maturity		395.41		(1,932)							1,932				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPPRFMMCUJXT09	01/25/2023	12/22/2023	12/27/2023	Exercise		4,225.36		(311,443)		(1,180,426)					311,443				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPPRFMMCUJXT09	01/25/2023	12/27/2023	12/29/2023	Exercise		4,136.88		(262,488)		(909,175)					262,488				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPPRFMMCUJXT09	01/25/2023	12/28/2023	01/02/2024	Exercise		4,218.76		(274,124)		(1,058,251)					274,124				03
DEC 23 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPPRFMMCUJXT09	01/25/2023	12/29/2023	01/03/2024	Exercise		3,988.95		(521,743)		(1,466,594)					521,743				03
DEC 23 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4POLHNSJPF6FNFB8B653	01/31/2023	12/22/2023	12/27/2023	Exercise		662.02				(17,722)									03
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants												(71,387,432)	(1,431,496)	(110,955,777)	XXX				72,818,928				XXX	
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(71,387,432)	(1,431,496)	(110,955,777)	XXX				72,818,928				XXX	
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108															XXX							XXX		
0709999999. Subtotal - Written Options - Hedging Other															XXX							XXX		
0779999999. Subtotal - Written Options - Replications															XXX							XXX		
0849999999. Subtotal - Written Options - Income Generation															XXX							XXX		
0919999999. Subtotal - Written Options - Other															XXX							XXX		
0929999999. Total Written Options - Call Options and Warrants												(71,387,432)	(1,431,496)	(110,955,777)	XXX				72,818,928				XXX	
0939999999. Total Written Options - Put Options															XXX							XXX		
0949999999. Total Written Options - Caps															XXX							XXX		
0959999999. Total Written Options - Floors															XXX							XXX		
0969999999. Total Written Options - Collars															XXX							XXX		
0979999999. Total Written Options - Other															XXX							XXX		
0989999999. Total Written Options												(71,387,432)	(1,431,496)	(110,955,777)	XXX				72,818,928				XXX	
Pay Fixed CHF Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Citibank NA	E570DZ0Z7FF32TNEFA76	Foreign Currency	09/11/2015	10/08/2023	10/08/2023	Maturity	54,000,868	3.55 USD (0.76 CHF)				1,039,655				2,789,967				100 / QL	
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Barclays Bank PLC	G5G8BF7VJP5170UK5573	Foreign Currency	09/23/2019	12/31/2023	12/31/2023	Sale	7,559,321	4.61 USD (2.3 EUR)				267,672									
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Barclays Bank PLC	G5G8BF7VJP5170UK5573	Foreign Currency	09/23/2019	12/31/2023	12/31/2023	Sale	5,039,548	4.61 USD (2.3 EUR)				178,448									
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Barclays Bank PLC	G5G8BF7VJP5170UK5573	Foreign Currency	09/23/2019	12/31/2023	12/31/2023	Sale	2,074,614	4.61 USD (2.3 EUR)				73,461									
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange																519,581	1,039,655	XXX		2,789,967				XXX
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	Equity / Index	12/22/2022	12/30/2022	12/30/2022	Maturity		0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	Equity / Index	12/22/2022	12/30/2022	12/30/2022	Maturity		0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFMBT61CT2L10CEMIK50	Equity / Index	12/22/2022	12/29/2022	12/29/2022	Maturity		0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFMBT61CT2L10CEMIK50	Equity / Index	12/29/2022	01/06/2023	01/10/2023	Maturity	7,497,191	0.0 (UBS Zebra Edge 2 USD Index)										13,667		01	
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	Equity / Index	12/29/2022	01/09/2023	01/11/2023	Maturity	112,803,406	0.0 (JPM Mozaic II USD Index)												01	
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	Equity / Index	12/29/2022	01/09/2023	01/11/2023	Maturity	31,032,259	0.0 (JPM Mozaic USD Index)												01	

SCHEDULE DB - PART A - SECTION 2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	12/29/2022	01/06/2023	01/10/2023	Maturity		74,872,685	0.0 (UBS Zebra Edge USD Index)											(113,173)		01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/06/2023	01/17/2023	01/19/2023	Maturity		129,780,845	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/06/2023	01/11/2023	01/13/2023	Maturity		13,699,907	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	01/06/2023	01/13/2023	01/18/2023	Maturity		65,268,885	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/06/2023	01/17/2023	01/19/2023	Maturity		6,568,051	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	01/06/2023	01/13/2023	01/18/2023	Maturity		3,374,678	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/13/2023	01/23/2023	01/25/2023	Maturity		94,247,166	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	01/13/2023	01/20/2023	01/24/2023	Maturity		37,040,301	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/13/2023	01/23/2023	01/25/2023	Maturity		13,004,756	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	01/13/2023	01/20/2023	01/24/2023	Maturity		16,116,694	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/20/2023	01/30/2023	01/31/2023	Maturity		89,897,651	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/20/2023	01/30/2023	01/31/2023	Maturity		6,436,256	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	01/20/2023	01/27/2023	01/31/2023	Maturity		50,210,436	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	01/20/2023	01/27/2023	01/31/2023	Maturity		6,932,932	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/27/2023	02/06/2023	02/08/2023	Maturity		17,227,218	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/27/2023	02/06/2023	02/08/2023	Maturity		70,276,831	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	01/27/2023	02/03																		

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	Equity / Index	02/10/2023	02/17/2023	02/22/2023	Maturity	60,653,863	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	Equity / Index	02/10/2023	02/17/2023	02/22/2023	Maturity	19,989,967	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	Equity / Index	02/17/2023	02/24/2023	02/28/2023	Maturity	51,017,998	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index ..	VAGLB: Fixed Indexed Annuity	N/A	UBS AG JP Morgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	Equity / Index	02/17/2023	02/27/2023	02/28/2023	Maturity	163,789,513	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	Equity / Index	02/17/2023	02/27/2023	02/28/2023	Maturity	24,123,686	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	Equity / Index	02/17/2023	02/24/2023	02/28/2023	Maturity	16,404,984	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	Equity / Index	02/24/2023	03/03/2023	03/07/2023	Maturity	46,258,302	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	Equity / Index	02/24/2023	03/03/2023	03/07/2023	Maturity	21,295,410	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index ..	VAGLB: Fixed Indexed Annuity	N/A	UBS AG JP Morgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	Equity / Index	02/24/2023	03/06/2023	03/08/2023	Maturity	214,728,818	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	Equity / Index	02/24/2023	03/06/2023	03/08/2023	Maturity	13,634,123	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	Equity / Index	03/03/2023	03/10/2023	03/14/2023	Maturity	13,541,547	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index ..	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	Equity / Index	03/03/2023	03/13/2023	03/15/2023	Maturity	267,670,377	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	Equity / Index	03/03/2023	03/10/2023	03/14/2023	Maturity	66,288,267	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG JP Morgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	Equity / Index	03/03/2023	03/13/2023	03/15/2023	Maturity	8,950,438	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index ..	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	Equity / Index	03/10/2023	03/20/2023	03/22/2023	Maturity	284,082,894	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	Equity / Index	03/10/2023	03/17/2023	03/21/2023	Maturity	49,270,007	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG JP Morgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	Equity / Index	03/10/2023	03/20/2023	03/22/2023	Maturity	5,449,594	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	Equity / Index	03/10/2023	03/17/2023	03/21/2023	Maturity	19,916,069	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	Equity / Index	03/17/2023	03/24/2023	03/28/2023	Maturity	6,160,295	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index ..	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	Equity / Index	03/17/2023	03/27/2023	03/29/2023	Maturity	297,820,237	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	Equity / Index	03/17/2023	03/24/2023	03/28/2023	Maturity	37,458,894	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG JP Morgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	Equity / Index	03/17/2023	03/27/2023	03/29/2023	Maturity	22,092,888	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	Equity / Index	03/24/2023	03/31/2023	04/04/2023	Maturity	20,277,619	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index ..	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	Equity / Index	03/24/2023	04/03/2023	04/05/2023	Maturity	330,347,370	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	Equity / Index	03/24/2023	03/31/2023	04/04/2023	Maturity	19,425,107	0.0 (UBS Zebra Edge USD Index)													01

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	03/24/2023	04/03/2023	04/05/2023	Maturity		22,078,760	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	03/31/2023	04/05/2023	04/07/2023	Maturity		40,974,859	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	03/31/2023	04/10/2023	04/12/2023	Maturity		19,116,209	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	03/31/2023	04/11/2023	04/13/2023	Maturity		380,665,294	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	03/31/2023	04/11/2023	04/13/2023	Maturity		18,807,098	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	03/31/2023	04/10/2023	04/12/2023	Maturity		9,071,926	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	04/10/2023	04/17/2023	04/19/2023	Maturity		411,848,225	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	04/10/2023	04/13/2023	04/17/2023	Maturity		36,212,889	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	04/10/2023	04/17/2023	04/19/2023	Maturity		19,517,214	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	04/10/2023	04/14/2023	04/18/2023	Maturity		23,697,803	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	04/10/2023	04/14/2023	04/18/2023	Maturity		2,411,658	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	04/14/2023	04/24/2023	04/26/2023	Maturity		364,829,293	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	04/14/2023	04/21/2023	04/25/2023	Maturity		10,527,389	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	04/14/2023	04/24/2023	04/26/2023	Maturity		19,546,370	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	04/14/2023	04/21/2023	04/25/2023	Maturity		29,711,868	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	04/21/2023	04/27/2023	05/01/2023	Maturity		37,562,482	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	04/21/2023	04/28/2023	05/02/2023	Maturity		42,585,892	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	04/21/2023	04/28/2023	05/02/2023	Maturity		18,948,695	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	04/21/2023	05/02/2023	05/03/2023	Maturity		19,189,157	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	04/21/2023	05/02/2023	05/03/2023	Maturity		418,438,656	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	04/28/2023	05/09/2023	05/11/2023	Maturity		436,855,464	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	04/28/2023	05/09/2023	05/11/2023	Maturity		19,095,167	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	04/28/2023	05/05/2023	05/09/2023	Maturity		25,742,373	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	04/28/2023	05/02/2023	05/09/2023	Maturity		41,697,806	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	04/28/2023	05/05/2023	05/09/2023	Maturity		18,502,783	0.0 (UBS Zebra Edge 2 USD Index)													01

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	05/05/2023	05/12/2023	05/16/2023	Maturity .....	.....	15,816,148	0.0 (UBS Zebra Edge USD Index) .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	05/05/2023	05/12/2023	05/16/2023	Maturity .....	.....	7,290,812	0.0 (UBS Zebra Edge 2 USD Index) .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	05/05/2023	05/15/2023	05/17/2023	Maturity .....	.....	403,723,824	0.0 (JPM Mozaic II USD Index) .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	05/05/2023	05/15/2023	05/17/2023	Maturity .....	.....	21,024,436	0.0 (JPM Mozaic USD Index) .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	05/12/2023	05/19/2023	05/23/2023	Maturity .....	.....	18,654,115	0.0 (UBS Zebra Edge 2 USD Index) .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	05/12/2023	05/22/2023	05/24/2023	Maturity .....	.....	428,759,351	0.0 (JPM Mozaic II USD Index) .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	05/12/2023	05/19/2023	05/23/2023	Maturity .....	.....	5,563,100	0.0 (UBS Zebra Edge USD Index) .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	05/12/2023	05/22/2023	05/24/2023	Maturity .....	.....	20,584,127	0.0 (JPM Mozaic USD Index) .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	05/19/2023	05/30/2023	05/31/2023	Maturity .....	.....	461,889,359	0.0 (JPM Mozaic II USD Index) .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	05/19/2023	05/26/2023	05/31/2023	Maturity .....	.....	28,906,714	0.0 (UBS Zebra Edge USD Index) .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	05/19/2023	05/25/2023	05/30/2023	Maturity .....	.....	12,689,274	0.0 (JPM Mozaic II USD Index) .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	05/19/2023	05/30/2023	05/31/2023	Maturity .....	.....	21,477,120	0.0 (JPM Mozaic USD Index) .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	05/19/2023	05/23/2023	05/25/2023	Maturity .....	.....	37,919,323	0.0 (UBS Zebra Edge 2 USD Index) .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	05/19/2023	05/26/2023	05/31/2023	Maturity .....	.....	19,432,781	0.0 (UBS Zebra Edge 2 USD Index) .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	05/26/2023	06/02/2023	06/06/2023	Maturity .....	.....	9,619,783	0.0 (UBS Zebra Edge USD Index) .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	05/26/2023	05/31/2023	05/31/2023	Maturity .....	.....	23,878,413	0.0 (UBS Zebra Edge 2 USD Index) .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	05/26/2023	06/02/2023	06/06/2023	Maturity .....	.....	17,736,177	0.0 (UBS Zebra Edge 2 USD Index) .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	05/26/2023	06/05/2023	06/07/2023	Maturity .....	.....	424,224,661	0.0 (JPM Mozaic II USD Index) .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	05/26/2023	06/05/2023	06/07/2023	Maturity .....	.....	21,472,276	0.0 (JPM Mozaic USD Index) .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	06/02/2023	06/12/2023	06/14/2023	Maturity .....	.....	406,250,322	0.0 (JPM Mozaic II USD Index) .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	06/02/2023	06/12/2023	06/14/2023	Maturity .....	.....	23,207,177	0.0 (JPM Mozaic USD Index) .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	06/02/2023	06/09/2023	06/13/2023	Maturity .....	.....	4,347,897	0.0 (UBS Zebra Edge USD Index) .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	06/02/2023	06/09/2023	06/13/2023	Maturity .....	.....	2,909,033	0.0 (UBS Zebra Edge 2 USD Index) .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	06/09/2023	06/16/2023	06/21/2023	Maturity		16,255,274	0.0 (UBS Zebra Edge 2 USD Index)													01

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Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	06/09/2023	06/20/2023	06/22/2023	Maturity		380,803,192	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	06/09/2023	06/20/2023	06/22/2023	Maturity		25,363,270	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	06/09/2023	06/16/2023	06/21/2023	Maturity		10,446,928	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	06/16/2023	06/26/2023	06/28/2023	Maturity		421,682,036	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	06/16/2023	06/23/2023	06/27/2023	Maturity		14,789,443	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	06/16/2023	06/26/2023	06/28/2023	Maturity		30,492,891	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	06/16/2023	06/23/2023	06/27/2023	Maturity		21,084,503	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	06/23/2023	06/30/2023	06/30/2023	Maturity		16,877,701	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	06/23/2023	07/03/2023	07/06/2023	Maturity		430,066,456	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	06/23/2023	07/03/2023	07/06/2023	Maturity		29,842,432	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	06/23/2023	06/30/2023	06/30/2023	Maturity		17,285,865	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	06/23/2023	06/27/2023	06/29/2023	Maturity		46,229,608	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	06/30/2023	07/10/2023	07/12/2023	Maturity		473,603,714	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	06/30/2023	07/07/2023	07/07/2023	Maturity		299,719	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	06/30/2023	07/10/2023	07/12/2023	Maturity		29,378,338	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	06/30/2023	07/07/2023	07/07/2023	Maturity		18,894,381	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	07/07/2023	07/17/2023	07/17/2023	Maturity		16,221,397	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	07/07/2023	07/17/2023	07/17/2023	Maturity		448,847,105	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	07/07/2023	07/12/2023	07/12/2023	Maturity		21,036,740	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	07/07/2023	07/14/2023	07/14/2023	Maturity		24,289,369	.0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	07/07/2023	07/14/2023	07/14/2023	Maturity		21,772,016	.0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	07/14/2023	07/24/2023	07/24/2023	Maturity		439,849,850	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	07/14/2023	07/19/2023	07/19/2023	Maturity		93,898,021	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	07/14/2023	07/20/2023	07/20/2023	Maturity		4,441,175	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	07/14/2023	07/21/2023	07/21/2023	Maturity		35,817,427	.0.0 (UBS Zebra Edge USD Index)													01

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97 Equity / Index	07/14/2023	07/24/2023	07/24/2023	Maturity		16,456,334	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L1QCENIK50 Equity / Index	07/14/2023	07/21/2023	07/21/2023	Maturity		27,209,280	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L1QCENIK50 Equity / Index	07/21/2023	07/28/2023	07/28/2023	Maturity		30,412,212	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97 Equity / Index	07/21/2023	07/31/2023	07/31/2023	Maturity		417,161,779	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L1QCENIK50 Equity / Index	07/21/2023	07/28/2023	07/28/2023	Maturity		47,314,338	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97 Equity / Index	07/21/2023	07/31/2023	07/31/2023	Maturity		18,332,188	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97 Equity / Index	07/28/2023	08/07/2023	08/07/2023	Maturity		395,108,810	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97 Equity / Index	07/28/2023	08/02/2023	08/02/2023	Maturity		47,906,435	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97 Equity / Index	07/28/2023	08/01/2023	08/01/2023	Maturity		14,892,626	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97 Equity / Index	07/28/2023	08/07/2023	08/07/2023	Maturity		18,774,234	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L1QCENIK50 Equity / Index	07/28/2023	08/04/2023	08/04/2023	Maturity		11,588,142	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L1QCENIK50 Equity / Index	07/28/2023	08/04/2023	08/04/2023	Maturity		28,690,850	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97 Equity / Index	08/04/2023	08/09/2023	08/09/2023	Maturity		8,059,356	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L1QCENIK50 Equity / Index	08/04/2023	08/11/2023	08/11/2023	Maturity		26,053,544	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97 Equity / Index	08/04/2023	08/14/2023	08/14/2023	Maturity		14,950,282	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L1QCENIK50 Equity / Index	08/04/2023	08/11/2023	08/11/2023	Maturity		22,803,727	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97 Equity / Index	08/04/2023	08/14/2023	08/14/2023	Maturity		342,330,851	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97 Equity / Index	08/11/2023	08/21/2023	08/21/2023	Maturity		301,221,348	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97 Equity / Index	08/11/2023	08/15/2023	08/15/2023	Maturity		5,613,961	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L1QCENIK50 Equity / Index	08/11/2023	08/18/2023	08/18/2023	Maturity		9,300,887	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97 Equity / Index	08/11/2023	08/21/2023	08/21/2023	Maturity		16,104,441	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L1QCENIK50 Equity / Index	08/11/2023	08/18/2023	08/18/2023	Maturity		20,363,304	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97 Equity / Index	08/18/2023	08/28/2023	08/28/2023	Maturity		209,042,034	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97 Equity / Index	08/18/2023	08/28/2023	08/28/2023	Maturity		12,680,006	0.0 (JPM Mozaic USD Index)													01

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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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	08/18/2023	08/25/2023	08/25/2023	Maturity	17,350,756	0.0 (UBS Zebra Edge USD Index)	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	08/18/2023	08/25/2023	08/25/2023	Maturity	16,142,587	0.0 (JPMozaic II USD Index)	0.0 (JPMozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index ..	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	08/25/2023	09/05/2023	09/05/2023	Maturity	174,045,222	0.0 (JPMozaic II USD Index)	0.0 (JPMozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index ..	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	08/25/2023	08/30/2023	08/30/2023	Maturity	69,089,878	0.0 (UBS Zebra Edge USD Index)	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	08/25/2023	09/01/2023	09/01/2023	Maturity	27,595,641	0.0 (JPMozaic II USD Index)	0.0 (JPMozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index ..	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	08/25/2023	08/29/2023	08/29/2023	Maturity	18,576,170	0.0 (JPMozaic II USD Index)	0.0 (JPMozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	08/25/2023	09/05/2023	09/05/2023	Maturity	14,157,283	0.0 (UBS Zebra Edge 2 USD Index)	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	08/25/2023	09/01/2023	09/01/2023	Maturity	15,734,184	0.0 (JPMozaic II USD Index)	0.0 (JPMozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index ..	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	09/01/2023	09/11/2023	09/11/2023	Maturity	188,255,482	0.0 (UBS Zebra Edge USD Index)	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	09/01/2023	09/08/2023	09/08/2023	Maturity	30,526,468	0.0 (JPMozaic II USD Index)	0.0 (JPMozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	09/01/2023	09/11/2023	09/11/2023	Maturity	17,154,637	0.0 (UBS Zebra Edge 2 USD Index)	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	09/01/2023	09/08/2023	09/08/2023	Maturity	16,346,229	0.0 (JPMozaic II USD Index)	0.0 (JPMozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	09/08/2023	09/18/2023	09/18/2023	Maturity	16,976,380	0.0 (UBS Zebra Edge 2 USD Index)	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	09/08/2023	09/15/2023	09/15/2023	Maturity	10,816,161	0.0 (JPMozaic II USD Index)	0.0 (JPMozaic II USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	09/08/2023	09/15/2023	09/15/2023	Maturity	50,444,677	0.0 (JPMozaic II USD Index)	0.0 (JPMozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index ..	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	09/08/2023	09/18/2023	09/18/2023	Maturity	159,344,965	0.0 (JPMozaic II USD Index)	0.0 (JPMozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index ..	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	09/15/2023	09/25/2023	09/25/2023	Maturity	196,844,423	0.0 (UBS Zebra Edge USD Index)	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	09/15/2023	09/22/2023	09/22/2023	Maturity	16,658,731	0.0 (JPMozaic II USD Index)	0.0 (JPMozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	09/15/2023	09/25/2023	09/25/2023	Maturity	17,578,755	0.0 (UBS Zebra Edge 2 USD Index)	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	09/15/2023	09/22/2023	09/22/2023	Maturity	13,746,695	0.0 (JPMozaic II USD Index)	0.0 (JPMozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index ..	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	09/22/2023	10/02/2023	10/02/2023	Maturity	137,647,185	0.0 (UBS Zebra Edge USD Index)	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	09/22/2023	10/02/2023	10/02/2023	Maturity	13,308,100	0.0 (UBS Zebra Edge USD Index)	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	09/22/2023	09/29/2023	09/29/2023	Maturity	49,984,622	0.0 (UBS Zebra Edge USD Index)	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	09/22/2023	09/29/2023	09/29/2023	Maturity	9,570,683	0.0 (UBS Zebra Edge USD Index)	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	09/29/2023	10/05/2023	10/05/2023	Maturity	25,290,613	0.0 (UBS Zebra Edge USD Index)	0.0 (UBS Zebra Edge 2 USD Index)													01

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Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	09/29/2023	10/06/2023	10/06/2023	Maturity		45,399,806	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	09/29/2023	10/03/2023	10/03/2023	Maturity		23,764,856	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	09/29/2023	10/06/2023	10/06/2023	Maturity		5,200,136	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	09/29/2023	10/09/2023	10/09/2023	Maturity		105,638,804	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	09/29/2023	10/05/2023	10/05/2023	Maturity		36,252,395	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	09/29/2023	10/08/2023	10/09/2023	Maturity		10,272,325	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/06/2023	10/16/2023	10/16/2023	Maturity		112,124,196	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/06/2023	10/16/2023	10/16/2023	Maturity		5,396,621	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	10/06/2023	10/13/2023	10/13/2023	Maturity		2,023,515	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	10/06/2023	10/13/2023	10/13/2023	Maturity		60,594,407	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Goldman Sachs International	W22LR0WP21H2NBB6K528	10/06/2023	10/16/2023	10/16/2023	Maturity		28,358,050	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Goldman Sachs International	W22LR0WP21H2NBB6K528	10/13/2023	10/23/2023	10/23/2023	Maturity		28,370,580	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	10/13/2023	10/18/2023	10/18/2023	Maturity		4,958,911	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	10/13/2023	10/20/2023	10/20/2023	Maturity		2,608,442	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/13/2023	10/23/2023	10/23/2023	Maturity		126,820,910	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/13/2023	10/18/2023	10/18/2023	Maturity		2,085,059	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/13/2023	10/23/2023	10/23/2023	Maturity		17,619,600	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	10/13/2023	10/16/2023	10/16/2023	Maturity		18,799,475	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	10/13/2023	10/20/2023	10/20/2023	Maturity		50,993,998	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Goldman Sachs International	W22LR0WP21H2NBB6K528	10/13/2023	10/23/2023	10/23/2023	Maturity		6,027,044	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	10/20/2023	10/27/2023	10/27/2023	Maturity		63,111,350	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Goldman Sachs International	W22LR0WP21H2NBB6K528	10/20/2023	10/30/2023	10/30/2023	Maturity		30,243,553	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	10/20/2023	10/24/2023	10/24/2023	Maturity		5,122,327	0.0 (UBS Zebra Edge 2 USD Index)													01

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	10/20/2023	10/27/2023	10/27/2023	Maturity		2,073,475	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	10/20/2023	10/30/2023	10/30/2023	Maturity		103,533,699	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	10/20/2023	10/24/2023	10/24/2023	Maturity		2,154,095	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	10/20/2023	10/30/2023	10/30/2023	Maturity		15,117,169	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	10/27/2023	11/03/2023	11/03/2023	Maturity		2,450,888	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	10/27/2023	11/06/2023	11/06/2023	Maturity		105,712,226	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	10/27/2023	11/06/2023	11/06/2023	Maturity		9,885,023	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	10/27/2023	11/03/2023	11/03/2023	Maturity		68,801,271	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	W22LR0IIP21H2NB6K528	10/27/2023	11/06/2023	11/06/2023	Maturity		21,727,438	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	10/27/2023	10/30/2023	10/30/2023	Maturity		17,898,813	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	11/03/2023	11/13/2023	11/13/2023	Maturity		111,579,908	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	11/03/2023	11/13/2023	11/13/2023	Maturity		10,951,316	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	11/03/2023	11/10/2023	11/10/2023	Maturity		57,596,655	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	11/03/2023	11/10/2023	11/10/2023	Maturity		16,424,389	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	W22LR0IIP21H2NB6K528	11/03/2023	11/13/2023	11/13/2023	Maturity		23,733,959	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	W22LR0IIP21H2NB6K528	11/10/2023	11/20/2023	11/20/2023	Maturity		17,610,586	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	11/10/2023	11/15/2023	11/15/2023	Maturity		6,604,471	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	11/10/2023	11/17/2023	11/17/2023	Maturity		22,020,361	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	11/10/2023	11/20/2023	11/20/2023	Maturity		98,791,617	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	11/10/2023	11/15/2023	11/15/2023	Maturity		2,356,434	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	11/10/2023	11/20/2023	11/20/2023	Maturity		7,773,723	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50	11/10/2023	11/17/2023	11/17/2023	Maturity		38,534,028	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	W22LR0IIP21H2NB6K528	11/17/2023	11/28/2023	11/28/2023	Maturity		17,677,073	0.0 (UBS Zebra Edge USD Index)													01

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	11/17/2023	11/28/2023	11/28/2023	Maturity		115,934,765	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	11/17/2023	11/21/2023	11/21/2023	Maturity		7,683,277	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	11/17/2023	11/28/2023	11/28/2023	Maturity		5,199,222	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	11/17/2023	11/27/2023	11/27/2023	Maturity		42,651,007	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	11/17/2023	11/21/2023	11/21/2023	Maturity		14,249,867	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	11/17/2023	11/27/2023	11/27/2023	Maturity		23,204,614	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	11/27/2023	12/04/2023	12/04/2023	Maturity		101,343,447	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	11/27/2023	12/04/2023	12/04/2023	Maturity		2,327,505	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG Goldman Sachs	BFM8T61CT2L10CEMIK50 Equity / Index	11/27/2023	12/01/2023	12/01/2023	Maturity		56,216,977	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	International	W22LROIP21H2NB6K528 Equity / Index	11/27/2023	12/04/2023	12/04/2023	Maturity		18,890,917	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	11/27/2023	12/01/2023	12/01/2023	Maturity		23,999,394	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	12/01/2023	12/11/2023	12/11/2023	Maturity		99,501,474	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	12/01/2023	12/11/2023	12/11/2023	Maturity		1,614,720	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG Goldman Sachs	BFM8T61CT2L10CEMIK50 Equity / Index	12/01/2023	12/08/2023	12/08/2023	Maturity		20,145,889	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	International	W22LROIP21H2NB6K528 Equity / Index	12/01/2023	12/11/2023	12/11/2023	Maturity		19,099,574	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	12/01/2023	12/08/2023	12/08/2023	Maturity		26,240,336	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG Goldman Sachs	BFM8T61CT2L10CEMIK50 Equity / Index	12/08/2023	12/15/2023	12/15/2023	Maturity		26,056,123	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	International	W22LROIP21H2NB6K528 Equity / Index	12/08/2023	12/18/2023	12/18/2023	Maturity		16,096,461	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	BFM8T61CT2L10CEMIK50 Equity / Index	12/08/2023	12/13/2023	12/13/2023	Maturity		7,146,409	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG Goldman Sachs	BFM8T61CT2L10CEMIK50 Equity / Index	12/08/2023	12/15/2023	12/15/2023	Maturity		28,076,732	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	12/08/2023	12/18/2023	12/18/2023	Maturity		93,011,264	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	12/08/2023	12/18/2023	12/18/2023	Maturity		3,356,595	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	7H6GLXDRUGOFU57RNE97 Equity / Index	12/15/2023	12/26/2023	12/26/2023	Maturity		75,620,511	0.0 (JPM Mozaic II USD Index)													01

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Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	Equity / Index	12/15/2023	12/20/2023	12/20/2023	Maturity		49,853,539	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	Equity / Index	12/15/2023	12/26/2023	12/26/2023	Maturity		5,467,485	0.0 (JPM Mozaic USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Goldman Sachs International	Equity / Index	12/15/2023	12/27/2023	12/27/2023	Maturity		20,864,629	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	Equity / Index	12/15/2023	12/22/2023	12/22/2023	Maturity		16,217,259	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	Equity / Index	12/15/2023	12/19/2023	12/19/2023	Maturity		14,151,526	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	Equity / Index	12/15/2023	12/22/2023	12/22/2023	Maturity		27,623,723	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	Equity / Index	12/22/2023	12/28/2023	12/28/2023	Maturity		29,347,728	0.0 (UBS Zebra Edge USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	Equity / Index	12/22/2023	12/27/2023	12/27/2023	Maturity		26,492,296	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	UBS AG	Equity / Index	12/22/2023	12/28/2023	12/28/2023	Maturity		29,624,066	0.0 (UBS Zebra Edge 2 USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	Equity / Index	12/22/2023	12/29/2023	12/29/2023	Maturity		79,918,251	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	Equity / Index	12/22/2023	12/28/2023	12/28/2023	Maturity		27,303,231	0.0 (JPM Mozaic II USD Index)													01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	JP Morgan Chase Bank NA	Equity / Index	12/22/2023	12/29/2023	12/29/2023	Maturity		6,127,884	0.0 (JPM Mozaic USD Index)													01
1029999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Total Return																	XXX					(99,506)		XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														519,581	1,039,655		XXX		2,789,967			(99,506)		XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1169999999. Subtotal - Swaps - Hedging Other																	XXX							XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate																	XXX							XXX
1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange														519,581	1,039,655		XXX		2,789,967					XXX
1389999999. Total Swaps - Total Return																	XXX					(99,506)		XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps														519,581	1,039,655		XXX		2,789,967			(99,506)		XXX
1479999999. Subtotal - Forwards																	XXX							XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													170,666,888	10,725,883	519,581	278,567,141	XXX		2,789,967	(183,549,911)		(99,506)		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													170,666,888	10,725,883	519,581	278,567,141	XXX		2,789,967	(183,549,911)		(99,506)		XXX

(a)	Code	Description of Hedged Risk(s)
1		REBALANCES PORTFOLIO DURATION
2		MANAGES CASH FLOW RISK
3		HEDGES THE EQUITY RISK OF A LIABILITY

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

(a)	Code	Description of Hedged Risk(s)
	1	REBALANCES PORTFOLIO DURATION
	2	MANAGES CASH FLOW RISK
	5	HEDGES THE INTEREST RATE RISK OF A LIABILITY
	6	HEDGES THE CREDIT RISK OF AN ASSET
	7	REPLICATION OF AN INDEX
	8	HEDGES THE CURRENCY RISK OF AN ASSET
	9	HEDGES THE CURRENCY RISK OF A LIABILITY
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0000	Qualitative Approach for Assessing Hedge Effectiveness

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year																					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
DMH4	6	1,130,790	DJIA E-Mini Index Future Mar 2024	VAGLB: Index Universal Life	N/A	Equity / Index	.03/15/2024 .	CBT	549300EX04Q2QBFT027 .	.12/18/2023 .	..37,693.0000	...38,012.0000	(510)	9,570	.....	.....9,570	.....	.....	.....35,529	01	5
ESH4	142	33,869,919	S&P 500 E-Mini Index Future Mar 2024	VAGLB: Index Universal Life	N/A	Equity / Index	.03/15/2024 .	CME	SNZ20JLFK8MNNCLQOF39 .	.12/21/2023	...4,770.4111	...4,820.0000	(85,432)	352,081	.....	.....352,081	.....	.....	.....840,854	01	50
MF5H4	115	12,447,370	MSCI EAFE Mini Index Future Mar 2024	VAGLB: Index Universal Life	N/A	Equity / Index	.03/15/2024 .	NYF	5493004R83R1LVX2IL36 .	.12/19/2023	...2,164.7601	...2,252.4000	6,804	503,930	.....	.....503,930	.....	.....	.....680,973	01	50
NQH4	4	1,345,580	NASDAQ 100 E-Mini Future Mar 2024	VAGLB: Index Universal Life	N/A	Equity / Index	.03/15/2024 .	CME	SNZ20JLFK8MNNCLQOF39 .	.12/15/2023	...16,819.7526	...17,023.5000	(5,360)	16,300	.....	.....16,300	.....	.....	.....23,686	01	20
ESH4	349	82,845,411	S&P 500 E-Mini Index Future Mar 2024	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	.03/15/2024 .	CME	SNZ20JLFK8MNNCLQOF39 .	.12/20/2023	...4,747.5880	...4,820.0000	(206,046)	1,263,589	.....	.....1,263,589	.....	.....	.....2,066,605	01	50
MF5H4	1,112	120,752,486	MSCI EAFE Mini Index Future Mar 2024	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	.03/15/2024 .	NYF	5493004R83R1LVX2IL36 .	.12/20/2023	...2,171.8073	...2,252.4000	66,431	4,480,954	.....	.....4,480,954	.....	.....	.....6,584,713	01	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													(224,113)	6,626,424	.....	.....6,626,424	.....	.....	.....10,232,360	XXX	XXX
1579999999. Subtotal - Long Futures													(224,113)	6,626,424	.....	.....6,626,424	.....	.....	.....10,232,360	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													(224,113)	6,626,424	.....	.....6,626,424	.....	.....	.....10,232,360	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													(224,113)	6,626,424	.....	.....6,626,424	.....	.....	.....10,232,360	XXX	XXX

Broker Name		Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America		(18,829,697)	29,062,057	10,232,360
Total Net Cash Deposits		(18,829,697)	29,062,057	10,232,360

- (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

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
DMH3	288	49,196,360	DJIA E-Mini Index	VAGLB: Index Universal	N/A	Equity /	03/10/2023	CBT	12/22/2022	34,164.1389	03/10/2023	33,613.4114	 Sale	(793,048)		(793,048)		01	5
DMH4	145	27,247,313	DJIA E-Mini Index	VAGLB: Index Universal	N/A	Equity /	12/18/2023	CBT	12/12/2023	37,582.5002	12/18/2023	37,670.0000	 Sale	63,437		63,437		01	5
DMM3	387	64,038,167	DJIA E-Mini Index	VAGLB: Index Universal	N/A	Equity /	06/09/2023	CBT	03/15/2023	33,094.6598	06/09/2023	33,191.2264	 Sale	186,856		186,856		01	5
DMU3	369	64,213,151	DJIA E-Mini Index	VAGLB: Index Universal	N/A	Equity /	09/08/2023	CBT	06/15/2023	34,803.8761	09/08/2023	34,880.2836	 Sale	140,972		140,972		01	5
DMZ3	429	74,072,533	Future Sep 2023	VAGLB: Index Universal	N/A	Equity /	12/11/2023	CBT	09/16/2023	34,532.6497	12/11/2023	34,617.0811	 Sale	181,105		181,105		01	5
ESH3	691	140,772,358	Future Dec 2023	VAGLB: Index Universal	N/A	Equity /	03/10/2023	CME	12/22/2022	4,074.4532	03/10/2023	4,012.2803	 Sale	(2,148,073)		(2,148,073)		01	50
ESH3	3,222	653,331,895	S&P 500 E-Mini Index	VAGLB: Fixed Indexed	N/A	Equity /	03/10/2023	CME	12/19/2022	4,055.4432	03/10/2023	4,040.1066	 Sale	(2,470,716)		(2,470,716)		01	50
ESH4	265	62,128,989	Future Mar 2024	VAGLB: Index Universal	N/A	Equity /	12/28/2023	CME	12/12/2023	4,688.9803	12/28/2023	4,784.0714	 Sale	1,259,957		1,259,957		01	50
ESH4	12	2,804,434	S&P 500 E-Mini Index	VAGLB: Fixed Indexed	N/A	Equity /	12/27/2023	CME	12/12/2023	4,674.0570	12/27/2023	4,794.7500	 Sale	72,416		72,416		01	50
ESM3	7	1,402,905	Future Jun 2023	VAGLB: Index Universal	N/A	Equity /	03/10/2023	CME	03/23/2023	4,008.3009	03/10/2023	3,955.9500	 Sale	(18,323)		(18,323)		01	50
ESM3	901	179,156,448	S&P 500 E-Mini Index	VAGLB: Index Universal	N/A	Equity /	06/09/2023	CME	03/23/2023	3,976.8357	06/09/2023	4,062.4732	 Sale	3,857,971		3,857,971		01	50
ESM3	19	3,809,904	Future Jun 2023	VAGLB: Fixed Indexed	N/A	Equity /	03/10/2023	CME	03/20/2023	4,010.4253	03/10/2023	3,955.9500	 Sale	(51,752)		(51,752)		01	50
ESM3	1,012	198,951,319	S&P 500 E-Mini Index	VAGLB: Fixed Indexed	N/A	Equity /	06/09/2023	CME	03/20/2023	3,931.8442	06/09/2023	4,023.7324	 Sale	4,649,540		4,649,540		01	50
ESU3	870	193,434,260	Future Sep 2023	VAGLB: Index Universal	N/A	Equity /	09/08/2023	CME	06/20/2023	4,446.7646	09/08/2023	4,470.4250	 Sale	1,029,228		1,029,228		01	50
ESU3	718	160,065,707	S&P 500 E-Mini Index	VAGLB: Fixed Indexed	N/A	Equity /	09/08/2023	CME	06/18/2023	4,458.6548	09/08/2023	4,481.4211	 Sale	817,309		817,309		01	50
ESZ3	981	216,935,249	Future Dec 2023	VAGLB: Index Universal	N/A	Equity /	12/11/2023	CME	09/21/2023	4,422.7370	12/11/2023	4,451.1731	 Sale	1,394,791		1,394,791		01	50
ESZ3	835	183,523,647	S&P 500 E-Mini Index	VAGLB: Fixed Indexed	N/A	Equity /	12/11/2023	CME	09/19/2023	4,395.7760	12/11/2023	4,389.3150	 Sale	(269,745)		(269,745)		01	50
NQH3	223	53,016,304	Future Mar 2023	VAGLB: Index Universal	N/A	Equity /	03/10/2023	CME	12/16/2022	11,887.0637	03/10/2023	11,825.2149	 Sale	(275,846)		(275,846)		01	20
NQH4	87	29,204,895	NASDAQ 100 E-Mini	VAGLB: Index Universal	N/A	Equity /	12/18/2023	CME	12/12/2023	16,784.4224	12/18/2023	16,951.5000	 Sale	290,715		290,715		01	20
NQM3	281	72,492,583	Future Mar 2024	VAGLB: Index Universal	N/A	Equity /	06/09/2023	CME	03/22/2023	12,899.0361	06/09/2023	13,097.2143	 Sale	1,113,761		1,113,761		01	20
NQU3	5	1,489,704	NASDAQ 100 E-Mini	VAGLB: Index Universal	N/A	Equity /	08/17/2023	CME	06/15/2023	14,897.0440	08/17/2023	14,916.7500	 Sale	1,971		1,971		01	20
NQU3	232	71,487,851	Future Sep 2023	VAGLB: Index Universal	N/A	Equity /	09/08/2023	CME	06/15/2023	15,406.8645	09/08/2023	15,463.6883	 Sale	263,662		263,662		01	20
NQZ3	238	73,456,886	NASDAQ 100 E-Mini	VAGLB: Index Universal	N/A	Equity /	12/11/2023	CME	09/15/2023	15,432.1189	12/11/2023	15,479.7500	 Sale	226,724		226,724		01	20
MFSH3	95	9,542,155	Future Dec 2023	VAGLB: Index Universal	N/A	Equity /	03/10/2023	NYF	12/15/2022	2,008.8748	03/10/2023	2,045.8000	 Sale	175,395		175,395		01	50
MFSH3	1,038	106,564,821	MSCI EAFE Mini Index	VAGLB: Fixed Indexed	N/A	Equity /	03/10/2023	NYF	12/19/2022	2,053.2721	03/10/2023	2,076.8873	 Sale	1,225,629		1,225,629		01	50
MFSH4	13	1,404,684	Future Mar 2023	VAGLB: Index Universal	N/A	Equity /	12/15/2023	NYF	12/12/2023	2,161.0519	12/15/2023	2,208.6000	 Sale	30,906		30,906		01	50
MFSH4	47	5,082,315	Future Mar 2024	VAGLB: Fixed Indexed	N/A	Equity /	12/28/2023	NYF	12/12/2023	2,162.6870	12/28/2023	2,226.8625	 Sale	150,812		150,812		01	50
MFSM3	154	15,708,130	MSCI EAFE Mini Index	VAGLB: Index Universal	N/A	Equity /	06/09/2023	NYF	03/16/2023	2,040.0169	06/09/2023	2,090.6475	 Sale	389,855		389,855		01	50
MFSM3	28	2,852,535	Future Jun 2023	VAGLB: Fixed Indexed	N/A	Equity /	03/10/2023	NYF	03/22/2023	2,037.5249	03/10/2023	2,030.3500	 Sale	(10,045)		(10,045)		01	50

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
MFSM3	1,307	132,365,577	MSCI EAFE Mini Index Future Jun 2023	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	.06/09/2023	NYF	.03/22/2023	2,025.4870	.06/09/2023	2,054.8826	 Sale	1,920,999	.....	1,920,999	.....	01	50
MFSU3	140	15,172,276	MSCI EAFE Mini Index Future Jun 2023	VAGLB: Index Universal Life	N/A	Equity / Index	.09/08/2023	CBT	.06/17/2023	2,167.4680	.09/08/2023	2,136.7595	 Sale	(214,959)	.....	(214,959)	.....	01	50
MFSU3	1,408	152,198,319	MSCI EAFE Mini Index Future Jun 2023	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	.09/08/2023	CBT	.06/19/2023	2,161.9079	.09/08/2023	2,117.3542	 Sale	(3,136,586)	.....	(3,136,586)	.....	01	50
MFSZ3	189	18,875,915	MSCI EAFE Mini Index Future Dec 2023	VAGLB: Index Universal Life	N/A	Equity / Index	.12/11/2023	NYF	.09/17/2023	1,997.4513	.12/11/2023	2,025.6833	 Sale	266,792	.....	266,792	.....	01	50
MFSZ3	1,720	174,218,359	MSCI EAFE Mini Index Future Dec 2023	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	.12/11/2023	NYF	.09/18/2023	2,025.7949	.12/11/2023	2,039.1898	 Sale	1,151,961	.....	1,151,961	.....	01	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														11,473,671		11,473,671		XXX	XXX
1579999999. Subtotal - Long Futures														11,473,671		11,473,671		XXX	XXX
ESM3	7	4,549,343	S&P 500 E-Mini Index Future Jun 2023	VAGLB: Index Universal Life	N/A	Equity / Index	.03/10/2023	CME	.03/23/2023	3,955.9500	.03/10/2023	3,955.9500	 Sale	(18,323)	.....	(18,323)	.....	01	50
ESM3	19	75,558,645	S&P 500 E-Mini Index Future Jun 2023	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	.03/10/2023	CME	.03/20/2023	3,955.9500	.03/10/2023	3,955.9500	 Sale	(51,752)	.....	(51,752)	.....	01	50
NOU3	5	941,895	NASDAQ 100 E-Mini Future Sep 2023	VAGLB: Index Universal Life	N/A	Equity / Index	.08/17/2023	CME	.06/15/2023	15,698.2417	.08/17/2023	14,916.7500	 Sale	1,971	.....	1,971	.....	01	20
MFSM3	28	60,460,960	MSCI EAFE Mini Index Future Jun 2023	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	.03/10/2023	NYF	.03/22/2023	2,042.6000	.03/10/2023	2,030.3500	 Sale	(10,045)	.....	(10,045)	.....	01	50
MFSZ3	10	1,047,121	MSCI EAFE Mini Index Future Dec 2023	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	.09/08/2023	NYF	.09/18/2023	2,094.2423	.09/08/2023	2,098.8000	 Sale	(2,279)	.....	(2,279)	.....	01	50
1589999999. Subtotal - Short Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														(80,427)		(80,427)		XXX	XXX
1649999999. Subtotal - Short Futures														(80,427)		(80,427)		XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														11,393,244		11,393,244		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														11,393,244		11,393,244		XXX	XXX

(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
0000		Qualitative Approach for Assessing Hedge Effectiveness

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

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		16,858,784		16,858,784	73,234	(297,347)	73,234	10,232,360	10,232,360
Bank of America NA	B4TYDEB66KMZ0031MB27	Y	106,956,317		48,764,933	(6,476,800)		105,123,363	(3,627,578)		5,648,334	
Barclays Bank PLC	G5GSEF7VJP5170UK5573	Y	28,500,000		19,716,305	(1,939,731)		29,357,316	(1,054,811)		5,467,693	
BNP Paribas	ROMUWSFPU8MIPROBK5P83	Y	86,105,000		27,842,262	(373,600)		86,443,160	(1,234,263)		2,401,921	
Citibank NA	E570DZVZ7FF321WEFA76	Y	92,101,000		69,997,746	(5,686,500)		93,968,224	(3,420,290)		8,927,329	
Credit Agricole Corp	1VUV7VQFKU0QSJ21A208	Y				(2,364,149)			(5,244,249)		915,038	
Credit Suisse Intl	E58DKGMJYYJLNB8C3868	Y	5,934,000		3,606,539			5,630,450				
Goldman Sachs Bank Group	KD3XUN7C6T14HNAVLU02	Y	125,450,000		35,919,963			124,825,541				
JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	Y	309,153,000		292,479,976	(748,206)		297,002,857	(6,347)		383,968	
HSBC Bank USA NA	11EBVN30JCEQV1H4R804	Y										
Merrill Lynch Capital Services	GDWTTX03601TB7DII3U69	Y	4,820,000		4,711,000			4,655,520			66,150	
Morgan Stanley & Co Intern	4PQUHNSJPPGFNF3BB653	Y	16,471,000		9,580,300			16,183,387				
Royal Bank of Scotland	PR3QWICWIIPCS8A4S074	Y	19,058,000		11,028,959			18,445,766			1,836,543	
Societe General SA	02RNEBIBXP4ROTD8PU41	Y	76,600,000		59,478,384			77,250,814		650,814	331,758	
UBS AG	BFM8T61CT2L1QCEMIK50	Y	123,418,000		174,983,788	(8,425)	51,557,363	125,475,347	(8,425)	2,048,923	33,802	33,802
Nomura Global Financial Products	0Z3V05H2G7GRS05BHJ91	Y	18,670,000		11,294,181			18,471,822				
Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	Y	189,537,570		72,219,064			178,490,037				
Goldman Sachs International Limited	W22LROIWP21HZNBOKS28	Y	152,220,000		95,691,203	(27,340)		150,826,991	(27,339)		12,745	
0299999999. Total NAIC 1 Designation			1,354,993,887		937,314,601	(17,624,750)	51,557,363	1,332,150,596	(14,623,302)	2,699,737	26,025,279	33,802
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals			1,354,993,887		954,173,385	(17,624,750)	68,416,147	1,332,223,830	(14,920,649)	2,772,971	36,257,639	10,266,162
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					954,173,385	(17,624,750)						

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

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 – CME/NYF/CBT	SNZ20JLKF8MNNCL00F39 ..	Cash	Cash	10,232,360		10,232,360		I
Citibank NA – OTC	E570DZWZ7FF32TWEFA76 ..	Cash	Cash					V
Credit Agricole Corp	1VUV7VQFKUQGSJ21A208 ..	Cash	Cash	5,820,000		5,820,000		I
UBS AG – Central Clearing	BFMBT61CT2L1QCENIK50 ..	Cash	Cash	(192)		(192)		I
Societe Generale – OTC	02RNE81BXP4ROTDBPU41 ..	Security	WP CAREY INC SR GLBL NT2.4%31	1,714,333	2,000,000	1,694,600	02/01/2031 ..	I
Societe Generale – OTC	02RNE81BXP4ROTDBPU41 ..	Security	THE CIGNA GROUP SR GLBL NT2.4%30	1,765,387	2,000,000	1,751,520	03/15/2030 ..	I
Societe Generale – OTC	02RNE81BXP4ROTDBPU41 ..	Security	NEXTERA ENERGY CAP HLDGS INC GLBL –59 DEB 32	1,701,131	2,000,000	1,678,900	01/15/2032 ..	I
Societe Generale – OTC	02RNE81BXP4ROTDBPU41 ..	Security	CHEVRON USA INC GLBL NT 5.25%43	2,136,233	2,000,000	2,123,400	11/15/2043 ..	I
Societe Generale – OTC	02RNE81BXP4ROTDBPU41 ..	Security	CHEVRON USA INC GLBL NT 5.05%44	1,971,764	2,000,000	1,959,420	11/15/2044 ..	I
Societe Generale – OTC	02RNE81BXP4ROTDBPU41 ..	Security	WALMART INC SR GLBL NT6.2%38	2,380,089	2,000,000	2,354,600	04/15/2038 ..	I
Societe Generale – OTC	02RNE81BXP4ROTDBPU41 ..	Security	TELE COMMUNICATIONS INC NEW SR GLBL DEB 26	2,180,825	2,000,000	2,122,200	02/15/2026 ..	I
Societe Generale – OTC	02RNE81BXP4ROTDBPU41 ..	Security	CONOCOPHILLIPS SR GLBL NT6.5%39	2,377,564	2,000,000	2,324,120	02/01/2039 ..	I
Societe Generale – OTC	02RNE81BXP4ROTDBPU41 ..	Security	VENTAS RLTY LTD PARTNERSHIP GLBL NT 2.5%31	1,672,009	2,000,000	1,655,620	09/01/2031 ..	I
Societe Generale – OTC	02RNE81BXP4ROTDBPU41 ..	Security	UNITEDHEALTH GROUP INC SR GLBL NT2.3%31	1,741,122	2,000,000	1,735,500	05/15/2031 ..	I
Societe Generale – OTC	02RNE81BXP4ROTDBPU41 ..	Security	REGENCY CTRS L P SR GLBL NT 29	836,988	925,000	829,105	09/15/2029 ..	I
Societe Generale – OTC	02RNE81BXP4ROTDBPU41 ..	Security	VISA INC SR GLBL NT4.3%45	1,883,763	2,000,000	1,880,180	12/14/2045 ..	I
Societe Generale – OTC	02RNE81BXP4ROTDBPU41 ..	Security	TRANSCANADA PIPELINE STRIP SR NT 6.2%37	1,078	1,000	1,065	10/15/2037 ..	I
Societe Generale – OTC	02RNE81BXP4ROTDBPU41 ..	Security	PHILLIPS 66 SR GLBL NT 30	1,689,932	2,000,000	1,688,260	12/15/2030 ..	I
Societe Generale – OTC	02RNE81BXP4ROTDBPU41 ..	Security	NORTHROP GRUMMAN CORP SR GLBL NT 47	1,743,208	2,000,000	1,726,640	10/15/2047 ..	I
Societe Generale – OTC	02RNE81BXP4ROTDBPU41 ..	Security	MICROSOFT CORP SR GLBL NT 45	1,996,244	2,000,000	1,982,400	11/03/2045 ..	I
Societe Generale – OTC	02RNE81BXP4ROTDBPU41 ..	Security	NNN REIT INC SR GLBL NT2.5%30	1,731,778	2,000,000	1,721,500	04/15/2030 ..	I
Societe Generale – OTC	02RNE81BXP4ROTDBPU41 ..	Security	JOHNSON & JOHNSON SR GLBL NT 47	1,797,607	2,000,000	1,773,440	03/03/2047 ..	I
0199999999 – Total				47,373,223	32,926,000	47,054,638	XXX	XXX

Collateral Pledged to Reporting Entity

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	28,500,000		XXX		V
Barclays Bank PLC – OTC	G5GSEF7VJP5170UK5573 ..	Cash	Cash	86,105,000		XXX		V
BNP Paribas – OTC	ROMUNSFPU8MPRO8K5P83 ..	Cash	Cash	92,101,000		XXX		V
Citibank NA – OTC	E570DZWZ7FF32TWEFA76 ..	Cash	Cash	5,934,000		XXX		V
Credit Suisse Intl – OTC	E58DKGJUYYYJLN8C3868 ..	Cash	Cash	125,450,000		XXX		V
Goldman Sachs Bank Group – OTC	KD3XUN708T14HNAYLU02 ..	Cash	Cash	152,220,000		XXX		V
Goldman Sachs International Limited – OTC	W22LROIP21H2NB6K528 ..	Cash	Cash	309,153,000		XXX		V
JPMorgan Chase & Co – OTC	7H6GLXDRUGOFU57RNE97 ..	Cash	Cash	4,820,000		XXX		V
Merrill Lynch Capital Services – OTC	GDWITXX03601TB7DWI3U69 ..	Cash	Cash	16,471,000		XXX		V
Morgan Stanley & Co Intl Ltd – OTC	4PQUHNGJPPGFNF3BB653 ..	Cash	Cash	19,058,000		XXX		V
Nomura Global Financial Products OTC	023VO5H2G7GRS05BHJ91 ..	Cash	Cash	18,670,000		XXX		V
Royal Bank of Scotland – OTC	RR3QWICWIIPCS8A4S074 ..	Cash	Cash	76,600,000		XXX		V
Societe Generale – OTC	02RNE81BXP4ROTDBPU41 ..	Cash	Cash	123,418,000		XXX		V
UBS AG – OTC	BFMBT61CT2L1QCENIK50 ..	Cash	Cash			XXX		V
Wells Fargo – OTC	KB1H1DSPRFMYMCUFXT09 ..	Cash	Cash			XXX		V
Bank of America – OTC Security	B4TYDEB6GKMZ0031MB27 ..	Security	U S Treasury Nt	9,639,765	11,838,100	XXX	08/15/2030 ..	V
Bank of America – OTC Security	B4TYDEB6GKMZ0031MB27 ..	Security	U S Treasury Nt	97,097,553	112,786,100	XXX	05/15/2031 ..	V
Bank of America – OTC Security	B4TYDEB6GKMZ0031MB27 ..	Security	U S Treasury Nt	189,537,570	203,606,800	XXX	05/15/2029 ..	V

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

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 - OTC Security	B4TYDEB6GKMZ0031MB27 .	Security	U S Treasury Nt	218,999	244,200	.XXX.....	08/15/2029	V.....
Societe Generale - OTC	02RNE8IBXP4ROTDBPLU41 ..	Security	1 3/8 NOTE F 31	.83	100	.XXX.....		I.....
Societe Generale - OTC	02RNE8IBXP4ROTDBPLU41 ..	Security	FRENCH REPUBLIC GOVERN 6.0 25OCT25	.38		.XXX.....		I.....
Societe Generale - OTC	02RNE8IBXP4ROTDBPLU41 ..	Security	FRANCE(GOV 4.75 SNR OAT 04/2035 EU	29,354,057	21,372,992	.XXX.....		I.....
0299999999 - Total				1,384,348,065	349,848,324	XXX	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

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 December 31 Current Year
(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	210,478,027	210,478,027	01/02/2024
9709999999.	Subtotal - Cash Equivalents (Schedule E Part 2 type)			210,478,027	210,478,027	XXX
9999999999.	Totals			210,478,027	210,478,027	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$ 116,075,636 Book/Adjusted Carrying Value \$ 116,075,636
2. Average balance for the year Fair Value \$ 175,184,159 Book/Adjusted Carrying Value \$ 175,184,159
3.

Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Number	3A	1A ...\$ 210,478,027	1B ..\$	1C ..\$	1D ..\$	1E ..\$	1F ..\$	1G ..\$
3B	2A ...\$	2B ..\$	2C ..\$					
3C	3A ...\$	3B ..\$	3C ..\$					
3D	4A ...\$	4B ..\$	4C ..\$					
3E	5A ...\$	5B ..\$	5C ..\$					
3F	6\$							

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

NONE

General Interrogatories:

2. Average balance for the year

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Bank of New York Melton New York, NY .....	.....	.....	.....	.....	2,869,510	.XXX.
Citibank New York, NY .....	.....	.....	.....	.....	9,043	.XXX.
JP Morgan Chase New York, NY .....	.....	.....	.....	.....	(21,642,025)	.XXX.
The Federal Home Bank of Cincinnati Cincinnati, OH .....	.....	.....	.....	.....	963,415	.XXX.
US Bank Minneapolis, MI .....	.....	.....	.....	.....	249,492	.XXX.
0199998 Deposits in ... 5 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX			390,963	XXX
0199999. Totals - Open Depositories	XXX	XXX			(17,159,602)	XXX
0299998 Deposits in ... depositories which 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			(17,159,602)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
.....						
.....						
.....						
.....						
.....						
.....						
.....						
0599999 Total - Cash	XXX	XXX			(17,159,602)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January.....	63,125,045	4. April.....	43,755,351	7. July.....	33,454,632	10. October.....	1,999,097
2. February....	35,721,130	5. May.....	55,539,730	8. August.....	2,727,887	11. November...	(10,728,315)
3. March.....	30,774,734	6. June.....	37,686,169	9. September.....	726,309	12. December.....	(17,159,602)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:							
1A	1A ..\$	1B ..\$	1C ..\$	1D ..\$	1E ..\$	1F ..\$	1G ..\$	
1B	2A ..\$	2B ..\$	2C ..\$					
1C	3A ..\$	3B ..\$	3C ..\$					
1D	4A ..\$	4B ..\$	4C ..\$					
1E	5A ..\$	5B ..\$	5C ..\$					
1F	6 ..\$							

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR	B..... For protection of state's ph's			109,663	107,276
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA	B..... For protection of state's ph's			109,216	112,328
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA	B..... For protection of state's ph's			259,690	254,014
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV	B..... For protection of state's ph's			200,049	188,547
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM	B..... For protection of state's ph's			255,047	244,100
33. New York	NY					
34. North Carolina	NC	B..... Multiple			852,724	824,955
35. North Dakota	ND					
36. Ohio	OH	B..... For protection of all ph's	2,811,705	2,837,141		
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC	B..... For protection of state's ph's			128,311	135,728
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA	B..... For protection of state's ph's			598,008	608,172
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. U.S. Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Alien and Other	OT	XXX	XXX			
59. Subtotal	XXX	XXX	2,811,705	2,837,141	2,512,708	2,475,120
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				